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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/12/2016

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 02/02/2017 Bond Future |        |            | 10.56256  | 79.24568  | 10.54813           | 79.33717           |                   |            | 0.00        | 0                | 8,849         |
| ES33 On 04/05/2017 Bond Future |        |            | 10.64346  | 76.98597  | 10.62832           | 77.08067           |                   |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future |        |            | 10.71780  | 78.52493  | 10.70207           | 78.62207           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,849</b>  |
| ES33 On 02/02/2017 Bond Future | 10.60  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/02/2017 Bond Future | 10.61  | Call       |           |           | 391.10000          | 0.39110            | 299,610           |            | 0.00        | 0                | 0             |
| ES33 On 02/02/2017 Bond Future | 10.61  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/02/2017 Bond Future | 10.59  | Call       |           |           | 265.00000          | 0.26500            | 173,510           |            | 0.00        | 0                | 0             |
| ES33 On 02/02/2017 Bond Future | 10.59  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/02/2017 Bond Future | 10.60  | Call       |           |           | 328.09000          | 0.32809            | 236,600           |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.56  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.56  | Put        |           |           | 429.54000          | 0.42954            | 524,240           |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.54  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.54  | Put        |           |           | 555.97000          | 0.55597            | 650,670           |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.55  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 04/05/2017 Bond Future | 10.55  | Put        |           |           | 492.72000          | 0.49272            | 587,420           |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.53  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| ES33                      | On | 03/08/2017 | Bond Future | 10.53  | Put        |           |           | 1,074.89000        | 1.07489            | 1,172,030         |            | 0.00                | 0                | 0             |
| ES33                      | On | 03/08/2017 | Bond Future | 10.54  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| ES33                      | On | 03/08/2017 | Bond Future | 10.54  | Put        |           |           | 1,011.80000        | 1.01180            | 1,108,940         |            | 0.00                | 0                | 0             |
| ES33                      | On | 03/08/2017 | Bond Future | 10.55  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| ES33                      | On | 03/08/2017 | Bond Future | 10.55  | Put        |           |           | 948.79000          | 0.94879            | 1,045,930         |            | 0.00                | 0                | 0             |
| <b>Total ES33 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>8,849</b>  |
| ES42                      | On | 02/02/2017 | Bond Future |        |            | 10.69960  | 83.35204  | 10.68514           | 83.45694           |                   |            | 0.00                | 0                | 8,777         |
| ES42                      | On | 04/05/2017 | Bond Future |        |            | 10.78036  | 80.70294  | 10.76520           | 80.81141           |                   |            | 0.00                | 0                | 0             |
| ES42                      | On | 03/08/2017 | Bond Future |        |            | 10.85374  | 82.31646  | 10.83801           | 82.42767           |                   |            | 0.00                | 0                | 0             |
| <b>Total ES42 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>8,777</b>  |
| <b>Total For ES42</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>8,777</b>  |
| I2025                     | On | 02/02/2017 | Bond Future |        |            | 126.06534 | 126.06534 | 126.17244          | 126.17244          |                   |            | 2,521,306.80        | 20               | 3,231         |
| I2025                     | On | 04/05/2017 | Bond Future |        |            | 128.51343 | 128.51343 | 128.62489          | 128.62489          |                   |            | 0.00                | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future |        |            | 129.75580 | 129.75580 | 129.87047          | 129.87047          |                   |            | 0.00                | 0                | 0             |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,521,306.80</b> | <b>20</b>        | <b>3,231</b>  |
| I2025                     | On | 02/02/2017 | Bond Future | 129.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| I2025                     | On | 02/02/2017 | Bond Future | 129.99 | Put        |           |           | 3,817.56000        | 3.81756            | 3,924,660         |            | 0.00                | 0                | 0             |
| I2025                     | On | 02/02/2017 | Bond Future | 130.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| I2025                     | On | 02/02/2017 | Bond Future | 130.00 | Put        |           |           | 3,827.56000        | 3.82756            | 3,934,660         |            | 0.00                | 0                | 0             |
| I2025                     | On | 02/02/2017 | Bond Future | 130.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| I2025                     | On | 02/02/2017 | Bond Future | 130.01 | Put        |           |           | 3,837.56000        | 3.83756            | 3,944,660         |            | 0.00                | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.58 | Put        |           |           | 3,955.11000        | 3.95511            | 4,066,570         |            | 0.00                | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.56 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.56 | Put        |           |           | 3,935.11000        | 3.93511            | 4,046,570         |            | 0.00                | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.57 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.57 | Put        |           |           | 3,945.11000        | 3.94511            | 4,056,570         |            | 0.00                | 0                | 0             |
| I2025                     | On | 04/05/2017 | Bond Future | 132.58 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.96 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.96 | Put        |           |           | 4,089.53000        | 4.08953            | 4,204,200         |            | 0.00                | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.97 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.97 | Put        |           |           | 4,099.53000        | 4.09953            | 4,214,200         |            | 0.00                | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.98 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| I2025                     | On | 03/08/2017 | Bond Future | 133.98 | Put        |           |           | 4,109.53000        | 4.10953            | 4,224,200         |            | 0.00                | 0                | 0             |
| <b>Total I2025 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,521,306.80</b> | <b>20</b>        | <b>3,231</b>  |
| I2033                     | On | 02/02/2017 | Bond Future |        |            | 105.95920 | 105.95920 | 105.97003          | 105.97003          |                   |            | 0.00                | 0                | 5,474         |
| I2033                     | On | 04/05/2017 | Bond Future |        |            | 106.97713 | 106.97713 | 106.99000          | 106.99000          |                   |            | 0.00                | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future |        |            | 109.12121 | 109.12121 | 109.13508          | 109.13508          |                   |            | 0.00                | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>5,474</b>  |
| I2033                     | On | 02/02/2017 | Bond Future | 109.72 | Put        |           |           | 3,749.97000        | 3.74997            | 3,760,800         |            | 0.00                 | 0                | 0             |
| I2033                     | On | 02/02/2017 | Bond Future | 109.70 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2033                     | On | 02/02/2017 | Bond Future | 109.70 | Put        |           |           | 3,729.97000        | 3.72997            | 3,740,800         |            | 0.00                 | 0                | 0             |
| I2033                     | On | 02/02/2017 | Bond Future | 109.71 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2033                     | On | 02/02/2017 | Bond Future | 109.71 | Put        |           |           | 3,739.97000        | 3.73997            | 3,750,800         |            | 0.00                 | 0                | 0             |
| I2033                     | On | 02/02/2017 | Bond Future | 109.72 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.84 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.84 | Put        |           |           | 3,850.00000        | 3.85000            | 3,862,870         |            | 0.00                 | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.85 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.85 | Put        |           |           | 3,860.00000        | 3.86000            | 3,872,870         |            | 0.00                 | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.83 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2033                     | On | 04/05/2017 | Bond Future | 110.83 | Put        |           |           | 3,840.00000        | 3.84000            | 3,852,870         |            | 0.00                 | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.12 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.12 | Put        |           |           | 3,984.92000        | 3.98492            | 3,998,790         |            | 0.00                 | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.13 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.13 | Put        |           |           | 3,994.92000        | 3.99492            | 4,008,790         |            | 0.00                 | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.14 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2033                     | On | 03/08/2017 | Bond Future | 113.14 | Put        |           |           | 4,004.92000        | 4.00492            | 4,018,790         |            | 0.00                 | 0                | 0             |
| <b>Total I2033 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>5,474</b>  |
| I2038                     | On | 02/02/2017 | Bond Future |        |            | 130.16667 | 130.16667 | 130.39963          | 130.39963          |                   |            | 20,826,667.20        | 160              | 22,790        |
| I2038                     | On | 04/05/2017 | Bond Future |        |            | 132.69439 | 132.69439 | 132.93437          | 132.93437          |                   |            | 0.00                 | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future |        |            | 133.85398 | 133.85398 | 134.09967          | 134.09967          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>20,826,667.20</b> | <b>160</b>       | <b>22,790</b> |
| I2038                     | On | 02/02/2017 | Bond Future | 137.06 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 02/02/2017 | Bond Future | 137.06 | Put        |           |           | 6,660.37000        | 6.66037            | 6,893,330         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 02/02/2017 | Bond Future | 137.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 02/02/2017 | Bond Future | 137.07 | Put        |           |           | 6,670.37000        | 6.67037            | 6,903,330         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 02/02/2017 | Bond Future | 137.05 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 02/02/2017 | Bond Future | 137.05 | Put        |           |           | 6,650.37000        | 6.65037            | 6,883,330         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.79 | Put        |           |           | 6,855.63000        | 6.85563            | 7,095,610         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.77 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.77 | Put        |           |           | 6,835.63000        | 6.83563            | 7,075,610         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.78 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.78 | Put        |           |           | 6,845.63000        | 6.84563            | 7,085,610         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 04/05/2017 | Bond Future | 139.79 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.18 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.18 | Put        |           |           | 7,080.33000        | 7.08033            | 7,326,020         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.16 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| I2038                     | On | 03/08/2017 | Bond Future | 141.16 | Put        |           |           | 7,060.33000        | 7.06033            | 7,306,020         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.17 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.17 | Put        |           |           | 7,070.33000        | 7.07033            | 7,316,020         |            | 0.00                 | 0                | 0             |
| <b>Total I2038 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>20,826,667.20</b> | <b>160</b>       | <b>22,790</b> |
| I2046                     | On | 02/02/2017 | Bond Future |        |            | 129.36489 | 129.36489 | 129.37805          | 129.37805          |                   |            | 0.00                 | 0                | 18,408        |
| I2046                     | On | 04/05/2017 | Bond Future |        |            | 130.34802 | 130.34802 | 130.36370          | 130.36370          |                   |            | 0.00                 | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future |        |            | 132.96067 | 132.96067 | 132.97753          | 132.97753          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>18,408</b> |
| I2046                     | On | 02/02/2017 | Bond Future | 137.13 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 02/02/2017 | Bond Future | 137.13 | Put        |           |           | 7,751.95000        | 7.75195            | 7,765,110         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 02/02/2017 | Bond Future | 137.14 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 02/02/2017 | Bond Future | 137.14 | Put        |           |           | 7,761.95000        | 7.76195            | 7,775,110         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 02/02/2017 | Bond Future | 137.15 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 02/02/2017 | Bond Future | 137.15 | Put        |           |           | 7,771.95000        | 7.77195            | 7,785,110         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.32 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.32 | Put        |           |           | 7,956.30000        | 7.95630            | 7,971,980         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.33 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.33 | Put        |           |           | 7,966.30000        | 7.96630            | 7,981,980         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.34 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 04/05/2017 | Bond Future | 138.34 | Put        |           |           | 7,976.30000        | 7.97630            | 7,991,980         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.17 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.17 | Put        |           |           | 8,192.47000        | 8.19247            | 8,209,330         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.18 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.18 | Put        |           |           | 8,202.47000        | 8.20247            | 8,219,330         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.19 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 03/08/2017 | Bond Future | 141.19 | Put        |           |           | 8,212.47000        | 8.21247            | 8,229,330         |            | 0.00                 | 0                | 0             |
| <b>Total I2046 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>18,408</b> |
| I2050                     | On | 02/02/2017 | Bond Future |        |            | 138.16543 | 138.16543 | 137.85754          | 137.85754          |                   |            | 0.00                 | 0                | 24,832        |
| I2050                     | On | 04/05/2017 | Bond Future |        |            | 140.84843 | 140.84843 | 140.53714          | 140.53714          |                   |            | 0.00                 | 0                | 0             |
| I2050                     | On | 03/08/2017 | Bond Future |        |            | 142.00854 | 142.00854 | 141.69236          | 141.69236          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>24,832</b> |
| I2050                     | On | 02/02/2017 | Bond Future | 144.96 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2050                     | On | 02/02/2017 | Bond Future | 144.96 | Put        |           |           | 7,102.46000        | 7.10246            | 6,794,570         |            | 0.00                 | 0                | 0             |
| I2050                     | On | 02/02/2017 | Bond Future | 144.97 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2050                     | On | 02/02/2017 | Bond Future | 144.97 | Put        |           |           | 7,112.46000        | 7.11246            | 6,804,570         |            | 0.00                 | 0                | 0             |
| I2050                     | On | 02/02/2017 | Bond Future | 144.98 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2050                     | On | 02/02/2017 | Bond Future | 144.98 | Put        |           |           | 7,122.46000        | 7.12246            | 6,814,570         |            | 0.00                 | 0                | 0             |
| I2050                     | On | 04/05/2017 | Bond Future | 147.83 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| I2050                     | On | 04/05/2017 | Bond Future | 147.83 | Put        |           |           | 7,292.86000        | 7.29286            | 6,981,570         |            | 0.00        | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.84 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.84 | Put        |           |           | 7,302.86000        | 7.30286            | 6,991,570         |            | 0.00        | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.85 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0              |
| I2050                     | On | 04/05/2017 | Bond Future | 147.85 | Put        |           |           | 7,312.86000        | 7.31286            | 7,001,570         |            | 0.00        | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.24 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.24 | Put        |           |           | 7,547.64000        | 7.54764            | 7,231,460         |            | 0.00        | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.22 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.22 | Put        |           |           | 7,527.64000        | 7.52764            | 7,211,460         |            | 0.00        | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.23 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0              |
| I2050                     | On | 03/08/2017 | Bond Future | 149.23 | Put        |           |           | 7,537.64000        | 7.53764            | 7,221,460         |            | 0.00        | 0                | 0              |
| <b>Total I2050 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>24,832</b>  |
| R186                      | On | 02/02/2017 | Bond Future |        |            | 8.92964   | 111.52214 | 8.90956            | 111.66098          |                   | 9.24       | 0.00        | 0                | 114,336        |
| R186                      | On | 04/05/2017 | Bond Future |        |            | 8.97445   | 113.68098 | 8.95325            | 113.82448          |                   | 9.02       | 0.00        | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future |        |            | 9.01025   | 110.64797 | 8.98805            | 110.79512          |                   | 9.29       | 0.00        | 0                | 0              |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>114,336</b> |
| R186                      | On | 02/02/2017 | Bond Future | 8.00   | Call       |           |           | 83.61000           | 0.08361            | 66,330            | 8.93       | 0.00        | 0                | 7,000          |
| R186                      | On | 02/02/2017 | Bond Future | 8.00   | Put        |           |           | 6,626.93000        | 6.62693            | 6,748,490         | 8.93       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 9.40   | Call       |           |           | 3,792.32000        | 3.79232            | 3,649,560         | 9.47       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 9.40   | Put        |           |           | 467.69000          | 0.46769            | 463,770           | 9.47       | 0.00        | 0                | 750            |
| R186                      | On | 02/02/2017 | Bond Future | 8.43   | Put        |           |           | 3,826.47000        | 3.82647            | 3,908,400         | 9.07       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.60   | Call       |           |           | 736.50000          | 0.73650            | 658,760           | 9.12       | 0.00        | 0                | 7,000          |
| R186                      | On | 02/02/2017 | Bond Future | 8.79   | Put        |           |           | 2,042.23000        | 2.04223            | 2,080,420         | 9.17       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.80   | Call       |           |           | 1,240.10000        | 1.24010            | 1,138,310         | 9.18       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 9.50   | Put        |           |           | 349.29000          | 0.34929            | 343,710           | 9.53       | 0.00        | 0                | 13,500         |
| R186                      | On | 02/02/2017 | Bond Future | 8.37   | Call       |           |           | 359.80000          | 0.35980            | 309,850           | 9.05       | 0.00        | 0                | 500            |
| R186                      | On | 02/02/2017 | Bond Future | 8.37   | Put        |           |           | 4,180.21000        | 4.18021            | 4,269,100         | 9.05       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.43   | Call       |           |           | 439.59000          | 0.43959            | 382,680           | 9.07       | 0.00        | 0                | 750            |
| R186                      | On | 02/02/2017 | Bond Future | 8.87   | Put        |           |           | 1,733.26000        | 1.73326            | 1,762,690         | 9.20       | 0.00        | 0                | 500            |
| R186                      | On | 02/02/2017 | Bond Future | 8.90   | Call       |           |           | 1,559.77000        | 1.55977            | 1,447,290         | 9.21       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.60   | Put        |           |           | 2,906.98000        | 2.90698            | 2,968,080         | 9.12       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.62   | Call       |           |           | 779.05000          | 0.77905            | 698,820           | 9.12       | 0.00        | 0                | 500            |
| R186                      | On | 02/02/2017 | Bond Future | 8.62   | Put        |           |           | 2,807.57000        | 2.80757            | 2,866,180         | 9.12       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.79   | Call       |           |           | 1,210.67000        | 1.21067            | 1,110,020         | 9.17       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 9.02   | Put        |           |           | 1,242.76000        | 1.24276            | 1,258,150         | 9.25       | 0.00        | 0                | 500            |
| R186                      | On | 02/02/2017 | Bond Future | 9.10   | Call       |           |           | 2,336.63000        | 2.33663            | 2,207,130         | 9.30       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.80   | Put        |           |           | 2,001.79000        | 2.00179            | 2,038,840         | 9.18       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.81   | Call       |           |           | 1,269.99000        | 1.26999            | 1,167,080         | 9.18       | 0.00        | 0                | 0              |
| R186                      | On | 02/02/2017 | Bond Future | 8.81   | Put        |           |           | 1,961.86000        | 1.96186            | 1,997,790         | 9.18       | 0.00        | 0                | 0              |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R186                     | On | 02/02/2017 | Bond Future | 8.87   | Call       |           |           | 1,459.04000        | 1.45904            | 1,349,630         | 9.20       | 0.00                | 0                | 0              |
| R186                     | On | 02/02/2017 | Bond Future | 9.50   | Call       |           |           | 4,335.13000        | 4.33513            | 4,190,710         | 9.53       | 0.00                | 0                | 0              |
| R186                     | On | 02/02/2017 | Bond Future | 9.10   | Put        |           |           | 1,029.31000        | 1.02931            | 1,038,650         | 9.30       | 0.00                | 0                | 2,546          |
| R186                     | On | 02/02/2017 | Bond Future | 8.90   | Put        |           |           | 1,625.95000        | 1.62595            | 1,652,310         | 9.21       | 0.00                | 0                | 750            |
| R186                     | On | 02/02/2017 | Bond Future | 8.95   | Call       |           |           | 1,736.52000        | 1.73652            | 1,619,210         | 9.22       | 0.00                | 0                | 0              |
| R186                     | On | 02/02/2017 | Bond Future | 8.95   | Put        |           |           | 1,457.15000        | 1.45715            | 1,478,680         | 9.22       | 0.00                | 0                | 2,546          |
| R186                     | On | 02/02/2017 | Bond Future | 9.02   | Call       |           |           | 2,003.46000        | 2.00346            | 1,880,010         | 9.25       | 0.00                | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.91   | Put        |           |           | 2,734.57000        | 2.73457            | 2,781,300         | 8.99       | 0.00                | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.89   | Call       |           |           | 2,375.82000        | 2.37582            | 2,280,310         | 8.99       | 0.00                | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.89   | Put        |           |           | 2,805.45000        | 2.80545            | 2,853,440         | 8.99       | 0.00                | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.90   | Call       |           |           | 2,408.30000        | 2.40830            | 2,312,150         | 8.99       | 0.00                | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.90   | Put        |           |           | 2,769.86000        | 2.76986            | 2,817,210         | 8.99       | 0.00                | 0                | 0              |
| R186                     | On | 04/05/2017 | Bond Future | 8.91   | Call       |           |           | 2,441.03000        | 2.44103            | 2,344,260         | 8.99       | 0.00                | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.93   | Call       |           |           | 3,116.53000        | 3.11653            | 3,023,100         | 9.27       | 0.00                | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.93   | Put        |           |           | 3,502.59000        | 3.50259            | 3,556,310         | 9.27       | 0.00                | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.91   | Call       |           |           | 3,052.21000        | 3.05221            | 2,959,750         | 9.26       | 0.00                | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.91   | Put        |           |           | 3,571.70000        | 3.57170            | 3,626,390         | 9.26       | 0.00                | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.92   | Call       |           |           | 3,084.10000        | 3.08410            | 2,991,150         | 9.26       | 0.00                | 0                | 0              |
| R186                     | On | 03/08/2017 | Bond Future | 8.92   | Put        |           |           | 3,536.85000        | 3.53685            | 3,591,050         | 9.26       | 0.00                | 0                | 0              |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>36,842</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>151,178</b> |
| R197                     | On | 02/02/2017 | Bond Future |        |            | 294.72873 | 294.72873 | 294.75861          | 294.75861          |                   |            | 1,473,643.65        | 5                | 1,246          |
| R197                     | On | 04/05/2017 | Bond Future |        |            | 300.45184 | 300.45184 | 300.48782          | 300.48782          |                   |            | 0.00                | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future |        |            | 299.57013 | 299.57013 | 299.60888          | 299.60888          |                   |            | 0.00                | 0                | 0              |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,473,643.65</b> | <b>5</b>         | <b>1,246</b>   |
| R197                     | On | 02/02/2017 | Bond Future | 302.58 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0              |
| R197                     | On | 02/02/2017 | Bond Future | 302.58 | Put        |           |           | 7,821.39000        | 7.82139            | 7,851,270         |            | 0.00                | 0                | 0              |
| R197                     | On | 02/02/2017 | Bond Future | 302.59 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0              |
| R197                     | On | 02/02/2017 | Bond Future | 302.59 | Put        |           |           | 7,831.39000        | 7.83139            | 7,861,270         |            | 0.00                | 0                | 0              |
| R197                     | On | 02/02/2017 | Bond Future | 302.57 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0              |
| R197                     | On | 02/02/2017 | Bond Future | 302.57 | Put        |           |           | 7,811.39000        | 7.81139            | 7,841,270         |            | 0.00                | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.58 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.58 | Put        |           |           | 8,092.18000        | 8.09218            | 8,128,160         |            | 0.00                | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.59 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.59 | Put        |           |           | 8,102.18000        | 8.10218            | 8,138,160         |            | 0.00                | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.60 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0              |
| R197                     | On | 04/05/2017 | Bond Future | 308.60 | Put        |           |           | 8,112.18000        | 8.11218            | 8,148,160         |            | 0.00                | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.05 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.05 | Put        |           |           | 8,441.12000        | 8.44112            | 8,479,870         |            | 0.00                | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.06 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R197                      | On | 03/08/2017 | Bond Future | 308.06 | Put        |           |           | 8,451.12000        | 8.45112            | 8,489,870         |            | 0.00                | 0                | 0             |
| R197                      | On | 03/08/2017 | Bond Future | 308.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R197                      | On | 03/08/2017 | Bond Future | 308.07 | Put        |           |           | 8,461.12000        | 8.46112            | 8,499,870         |            | 0.00                | 0                | 0             |
| <b>Total R197 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,473,643.65</b> | <b>5</b>         | <b>1,246</b>  |
| R202                      | On | 02/02/2017 | Bond Future |        |            | 243.22096 | 243.22096 | 243.24576          | 243.24576          |                   |            | 0.00                | 0                | 36,620        |
| R202                      | On | 04/05/2017 | Bond Future |        |            | 247.94385 | 247.94385 | 247.97374          | 247.97374          |                   |            | 0.00                | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future |        |            | 249.24646 | 249.24646 | 249.27853          | 249.27853          |                   |            | 0.00                | 0                | 0             |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>36,620</b> |
| R202                      | On | 02/02/2017 | Bond Future | 251.72 | Put        |           |           | 8,474.24000        | 8.47424            | 8,499,040         |            | 0.00                | 0                | 0             |
| R202                      | On | 02/02/2017 | Bond Future | 251.73 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 02/02/2017 | Bond Future | 251.73 | Put        |           |           | 8,484.24000        | 8.48424            | 8,509,040         |            | 0.00                | 0                | 0             |
| R202                      | On | 02/02/2017 | Bond Future | 251.74 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 02/02/2017 | Bond Future | 251.74 | Put        |           |           | 8,494.24000        | 8.49424            | 8,519,040         |            | 0.00                | 0                | 0             |
| R202                      | On | 02/02/2017 | Bond Future | 251.72 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.71 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.71 | Put        |           |           | 8,736.26000        | 8.73626            | 8,766,150         |            | 0.00                | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.72 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.72 | Put        |           |           | 8,746.26000        | 8.74626            | 8,776,150         |            | 0.00                | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.73 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 04/05/2017 | Bond Future | 256.73 | Put        |           |           | 8,756.26000        | 8.75626            | 8,786,150         |            | 0.00                | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.35 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.35 | Put        |           |           | 9,071.47000        | 9.07147            | 9,103,540         |            | 0.00                | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.36 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.36 | Put        |           |           | 9,081.47000        | 9.08147            | 9,113,540         |            | 0.00                | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.37 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 03/08/2017 | Bond Future | 258.37 | Put        |           |           | 9,091.47000        | 9.09147            | 9,123,540         |            | 0.00                | 0                | 0             |
| <b>Total R202 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>36,620</b> |
| R2023                     | On | 02/02/2017 | Bond Future |        |            | 8.67391   | 99.13355  | 8.65888            | 99.20141           |                   | 6.60       | 0.00                | 0                | 19,260        |
| R2023                     | On | 04/05/2017 | Bond Future |        |            | 8.71671   | 97.12005  | 8.70046            | 97.19101           |                   | 6.61       | 0.00                | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future |        |            | 8.74742   | 99.06131  | 8.73011            | 99.13433           |                   | 6.35       | 0.00                | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>19,260</b> |
| R2023                     | On | 02/02/2017 | Bond Future | 8.85   | Put        |           |           | 643.58000          | 0.64358            | 641,850           | 6.64       | 0.00                | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.86   | Call       |           |           | 1,530.81000        | 1.53081            | 1,460,910         | 6.64       | 0.00                | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.86   | Put        |           |           | 627.66000          | 0.62766            | 625,620           | 6.64       | 0.00                | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.84   | Call       |           |           | 1,473.63000        | 1.47363            | 1,404,340         | 6.64       | 0.00                | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.84   | Put        |           |           | 659.81000          | 0.65981            | 658,380           | 6.64       | 0.00                | 0                | 0             |
| R2023                     | On | 02/02/2017 | Bond Future | 8.85   | Call       |           |           | 1,502.08000        | 1.50208            | 1,432,490         | 6.64       | 0.00                | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.60   | Call       |           |           | 1,405.10000        | 1.40510            | 1,355,810         | 6.57       | 0.00                | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2023                     | On | 04/05/2017 | Bond Future | 8.60   | Put        |           |           | 1,845.25000        | 1.84525            | 1,866,920         | 6.57       | 0.00        | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.61   | Call       |           |           | 1,425.39000        | 1.42539            | 1,375,770         | 6.58       | 0.00        | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.61   | Put        |           |           | 1,821.61000        | 1.82161            | 1,842,950         | 6.58       | 0.00        | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.59   | Call       |           |           | 1,385.00000        | 1.38500            | 1,336,040         | 6.57       | 0.00        | 0                | 0             |
| R2023                     | On | 04/05/2017 | Bond Future | 8.59   | Put        |           |           | 1,869.10000        | 1.86910            | 1,891,100         | 6.57       | 0.00        | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.58   | Call       |           |           | 1,714.73000        | 1.71473            | 1,668,680         | 6.31       | 0.00        | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.58   | Put        |           |           | 2,350.77000        | 2.35077            | 2,377,740         | 6.31       | 0.00        | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.59   | Call       |           |           | 1,734.46000        | 1.73446            | 1,688,150         | 6.31       | 0.00        | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.59   | Put        |           |           | 2,327.96000        | 2.32796            | 2,354,670         | 6.31       | 0.00        | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.60   | Call       |           |           | 1,754.01000        | 1.75401            | 1,707,440         | 6.31       | 0.00        | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.60   | Put        |           |           | 2,305.00000        | 2.30500            | 2,331,450         | 6.31       | 0.00        | 0                | 0             |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,260</b> |
| R203                      | On | 02/02/2017 | Bond Future |        |            | 7.73530   | 103.58798 | 7.70931            | 103.60301          |                   | 0.62       | 0.00        | 0                | 27,216        |
| R203                      | On | 04/05/2017 | Bond Future |        |            | 7.54610   | 101.42015 | 7.49699            | 101.43730          |                   | 0.39       | 0.00        | 0                | 0             |
| <b>Total R203 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,216</b> |
| R203                      | On | 02/02/2017 | Bond Future | 7.70   | Call       |           |           | 96.49000           | 0.09649            | 86,540            | 0.62       | 0.00        | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.70   | Put        |           |           | 101.87000          | 0.10187            | 106,950           | 0.62       | 0.00        | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.71   | Call       |           |           | 99.35000           | 0.09935            | 89,270            | 0.62       | 0.00        | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.71   | Put        |           |           | 98.95000           | 0.09895            | 103,900           | 0.62       | 0.00        | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.72   | Call       |           |           | 102.44000          | 0.10244            | 92,200            | 0.62       | 0.00        | 0                | 0             |
| R203                      | On | 02/02/2017 | Bond Future | 7.72   | Put        |           |           | 96.25000           | 0.09625            | 101,040           | 0.62       | 0.00        | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.91   | Call       |           |           | 26.52000           | 0.02652            | 22,650            | 0.38       | 0.00        | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.91   | Put        |           |           | 231.94000          | 0.23194            | 245,220           | 0.38       | 0.00        | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.92   | Call       |           |           | 27.40000           | 0.02740            | 23,440            | 0.38       | 0.00        | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.92   | Put        |           |           | 229.31000          | 0.22931            | 242,500           | 0.38       | 0.00        | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.93   | Call       |           |           | 28.12000           | 0.02812            | 24,070            | 0.38       | 0.00        | 0                | 0             |
| R203                      | On | 04/05/2017 | Bond Future | 6.93   | Put        |           |           | 226.52000          | 0.22652            | 239,620           | 0.38       | 0.00        | 0                | 0             |
| <b>Total R203 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R203</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,216</b> |
| R2030                     | On | 02/02/2017 | Bond Future |        |            | 9.34126   | 90.18251  | 9.32642            | 90.28513           |                   |            | 0.00        | 0                | 36,961        |
| R2030                     | On | 04/05/2017 | Bond Future |        |            | 9.39216   | 91.92849  | 9.37657            | 92.03478           |                   |            | 0.00        | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future |        |            | 9.43735   | 89.75891  | 9.42113            | 89.86792           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>36,961</b> |
| R2030                     | On | 02/02/2017 | Bond Future | 9.30   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.30   | Put        |           |           | 183.11000          | 0.18311            | 285,730           |            | 0.00        | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.31   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.31   | Put        |           |           | 113.74000          | 0.11374            | 216,360           |            | 0.00        | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.29   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 02/02/2017 | Bond Future | 9.29   | Put        |           |           | 252.55000          | 0.25255            | 355,170           |            | 0.00        | 0                | 0             |



| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2030                     | On | 04/05/2017 | Bond Future | 9.33   | Put        |           |           | 318.55000          | 0.31855            | 424,840           |            | 0.00        | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.34   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.34   | Put        |           |           | 250.02000          | 0.25002            | 356,310           |            | 0.00        | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.32   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.32   | Put        |           |           | 387.15000          | 0.38715            | 493,440           |            | 0.00        | 0                | 0             |
| R2030                     | On | 04/05/2017 | Bond Future | 9.33   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.35   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.35   | Put        |           |           | 480.19000          | 0.48019            | 589,200           |            | 0.00        | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.33   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.33   | Put        |           |           | 615.85000          | 0.61585            | 724,860           |            | 0.00        | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.34   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.34   | Put        |           |           | 547.98000          | 0.54798            | 656,990           |            | 0.00        | 0                | 0             |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>36,961</b> |
| R2032                     | On | 02/02/2017 | Bond Future |        |            | 9.48818   | 93.08315  | 9.46831            | 93.22993           |                   | 12.66      | 0.00        | 0                | 19,889        |
| R2032                     | On | 04/05/2017 | Bond Future |        |            | 9.53861   | 90.72595  | 9.51786            | 90.87730           |                   | 12.99      | 0.00        | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future |        |            | 9.58195   | 92.53964  | 9.56045            | 92.69461           |                   | 12.83      | 0.00        | 0                | 0             |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,889</b> |
| R2032                     | On | 02/02/2017 | Bond Future | 9.51   | Call       |           |           | 1,983.68000        | 1.98368            | 1,855,450         | 12.67      | 0.00        | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.51   | Put        |           |           | 1,676.12000        | 1.67612            | 1,694,670         | 12.67      | 0.00        | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.52   | Call       |           |           | 2,022.94000        | 2.02294            | 1,893,800         | 12.68      | 0.00        | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.52   | Put        |           |           | 1,641.83000        | 1.64183            | 1,659,470         | 12.68      | 0.00        | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.53   | Call       |           |           | 2,062.77000        | 2.06277            | 1,932,730         | 12.68      | 0.00        | 0                | 0             |
| R2032                     | On | 02/02/2017 | Bond Future | 9.53   | Put        |           |           | 1,608.20000        | 1.60820            | 1,624,940         | 12.68      | 0.00        | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.44   | Call       |           |           | 2,704.65000        | 2.70465            | 2,601,120         | 12.97      | 0.00        | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.44   | Put        |           |           | 3,275.84000        | 3.27584            | 3,323,660         | 12.97      | 0.00        | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.45   | Call       |           |           | 2,739.10000        | 2.73910            | 2,634,940         | 12.97      | 0.00        | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.45   | Put        |           |           | 3,236.64000        | 3.23664            | 3,283,830         | 12.97      | 0.00        | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.46   | Call       |           |           | 2,773.79000        | 2.77379            | 2,669,020         | 12.97      | 0.00        | 0                | 0             |
| R2032                     | On | 04/05/2017 | Bond Future | 9.46   | Put        |           |           | 3,197.76000        | 3.19776            | 3,244,340         | 12.97      | 0.00        | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.43   | Call       |           |           | 3,376.93000        | 3.37693            | 3,278,720         | 12.80      | 0.00        | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.43   | Put        |           |           | 4,325.55000        | 4.32555            | 4,382,310         | 12.80      | 0.00        | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.44   | Call       |           |           | 3,410.47000        | 3.41047            | 3,311,780         | 12.81      | 0.00        | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.44   | Put        |           |           | 4,285.86000        | 4.28586            | 4,342,140         | 12.81      | 0.00        | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.45   | Call       |           |           | 3,444.19000        | 3.44419            | 3,345,010         | 12.81      | 0.00        | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.45   | Put        |           |           | 4,246.44000        | 4.24644            | 4,302,230         | 12.81      | 0.00        | 0                | 0             |
| <b>Total R2032 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,889</b> |
| R2035                     | On | 02/02/2017 | Bond Future |        |            | 9.59953   | 97.75263  | 9.58479            | 97.87214           |                   |            | 0.00        | 0                | 6,944         |
| R2035                     | On | 04/05/2017 | Bond Future |        |            | 9.64875   | 95.14158  | 9.63334            | 95.26514           |                   |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2035                     | On | 03/08/2017 | Bond Future |        |            | 9.69169   | 97.04337  | 9.67572            | 97.17006           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2035 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,944</b>  |
| R2035                     | On | 02/02/2017 | Bond Future | 9.50   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.50   | Put        |           |           | 691.98000          | 0.69198            | 811,490           |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.51   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.51   | Put        |           |           | 609.97000          | 0.60997            | 729,480           |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.52   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/02/2017 | Bond Future | 9.52   | Put        |           |           | 528.06000          | 0.52806            | 647,570           |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.55   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.55   | Put        |           |           | 672.56000          | 0.67256            | 796,120           |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.53   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.53   | Put        |           |           | 835.05000          | 0.83505            | 958,610           |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.54   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 04/05/2017 | Bond Future | 9.54   | Put        |           |           | 753.75000          | 0.75375            | 877,310           |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.51   | Put        |           |           | 1,330.27000        | 1.33027            | 1,456,960         |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.52   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.52   | Put        |           |           | 1,249.19000        | 1.24919            | 1,375,880         |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.50   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.50   | Put        |           |           | 1,411.46000        | 1.41146            | 1,538,150         |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.51   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R2035 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2035</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,944</b>  |
| R2037                     | On | 02/02/2017 | Bond Future |        |            | 9.65687   | 90.00092  | 9.64209            | 90.12043           |                   | 14.78      | 0.00        | 0                | 45,256        |
| R2037                     | On | 04/05/2017 | Bond Future |        |            | 9.70882   | 91.74345  | 9.69339            | 91.86689           |                   | 14.54      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future |        |            | 9.75602   | 89.31970  | 9.74003            | 89.44629           |                   | 15.07      | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>45,256</b> |
| R2037                     | On | 02/02/2017 | Bond Future | 9.68   | Put        |           |           | 1,905.24000        | 1.90524            | 1,904,630         | 14.75      | 0.00        | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.66   | Call       |           |           | 2,128.43000        | 2.12843            | 2,009,740         | 14.74      | 0.00        | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.66   | Put        |           |           | 1,983.64000        | 1.98364            | 1,984,460         | 14.74      | 0.00        | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.67   | Call       |           |           | 2,169.70000        | 2.16970            | 2,050,280         | 14.75      | 0.00        | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.67   | Put        |           |           | 1,944.23000        | 1.94423            | 1,944,320         | 14.75      | 0.00        | 0                | 0             |
| R2037                     | On | 02/02/2017 | Bond Future | 9.68   | Call       |           |           | 2,211.27000        | 2.21127            | 2,091,150         | 14.75      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.59   | Call       |           |           | 2,967.21000        | 2.96721            | 2,873,950         | 14.47      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.59   | Put        |           |           | 3,801.29000        | 3.80129            | 3,831,470         | 14.47      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.60   | Call       |           |           | 3,004.46000        | 3.00446            | 2,910,690         | 14.47      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.60   | Put        |           |           | 3,757.34000        | 3.75734            | 3,787,010         | 14.47      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.58   | Call       |           |           | 2,930.45000        | 2.93045            | 2,837,700         | 14.47      | 0.00        | 0                | 0             |
| R2037                     | On | 04/05/2017 | Bond Future | 9.58   | Put        |           |           | 3,845.85000        | 3.84585            | 3,876,540         | 14.47      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.56   | Call       |           |           | 3,656.94000        | 3.65694            | 3,570,360         | 14.99      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.56   | Put        |           |           | 5,101.81000        | 5.10181            | 5,141,820         | 14.99      | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037                     | On | 03/08/2017 | Bond Future | 9.57   | Call       |           |           | 3,692.88000        | 3.69288            | 3,605,900         | 14.99      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.57   | Put        |           |           | 5,056.54000        | 5.05654            | 5,096,150         | 14.99      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.58   | Call       |           |           | 3,728.72000        | 3.72872            | 3,641,350         | 15.00      | 0.00        | 0                | 0             |
| R2037                     | On | 03/08/2017 | Bond Future | 9.58   | Put        |           |           | 5,011.28000        | 5.01128            | 5,050,500         | 15.00      | 0.00        | 0                | 0             |
| <b>Total R2037 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>45,256</b> |
| R204                      | On | 02/02/2017 | Bond Future |        |            | 7.93534   | 101.15013 | 7.91356            | 101.18734          |                   | 1.94       | 0.00        | 0                | 30,150        |
| R204                      | On | 04/05/2017 | Bond Future |        |            | 7.95484   | 103.10815 | 7.92820            | 103.14793          |                   | 1.71       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future |        |            | 7.92719   | 101.12690 | 7.89485            | 101.16818          |                   | 1.58       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,150</b> |
| R204                      | On | 02/02/2017 | Bond Future | 8.28   | Call       |           |           | 715.60000          | 0.71560            | 680,080           | 1.98       | 0.00        | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.28   | Put        |           |           | 91.91000           | 0.09191            | 93,600            | 1.98       | 0.00        | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.29   | Call       |           |           | 729.14000          | 0.72914            | 693,480           | 1.98       | 0.00        | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.29   | Put        |           |           | 88.50000           | 0.08850            | 90,050            | 1.98       | 0.00        | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.30   | Call       |           |           | 742.88000          | 0.74288            | 707,100           | 1.98       | 0.00        | 0                | 0             |
| R204                      | On | 02/02/2017 | Bond Future | 8.30   | Put        |           |           | 85.30000           | 0.08530            | 86,730            | 1.98       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.90   | Call       |           |           | 421.25000          | 0.42125            | 397,610           | 1.70       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.90   | Put        |           |           | 463.40000          | 0.46340            | 479,540           | 1.70       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.91   | Call       |           |           | 428.77000          | 0.42877            | 404,910           | 1.70       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.91   | Put        |           |           | 455.97000          | 0.45597            | 471,890           | 1.70       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.92   | Call       |           |           | 436.36000          | 0.43636            | 412,280           | 1.70       | 0.00        | 0                | 0             |
| R204                      | On | 04/05/2017 | Bond Future | 7.92   | Put        |           |           | 448.62000          | 0.44862            | 464,320           | 1.70       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.75   | Call       |           |           | 420.58000          | 0.42058            | 399,310           | 1.56       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.75   | Put        |           |           | 605.77000          | 0.60577            | 625,780           | 1.56       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.76   | Call       |           |           | 426.55000          | 0.42655            | 405,120           | 1.56       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.76   | Put        |           |           | 598.94000          | 0.59894            | 618,790           | 1.56       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.77   | Call       |           |           | 432.58000          | 0.43258            | 410,970           | 1.56       | 0.00        | 0                | 0             |
| R204                      | On | 03/08/2017 | Bond Future | 7.77   | Put        |           |           | 592.18000          | 0.59218            | 611,850           | 1.56       | 0.00        | 0                | 0             |
| <b>Total R204 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,150</b> |
| R2040                     | On | 02/02/2017 | Bond Future |        |            | 9.67626   | 93.97798  | 9.66657            | 94.06227           |                   | 15.45      | 0.00        | 0                | 8,238         |
| R2040                     | On | 04/05/2017 | Bond Future |        |            | 9.72715   | 95.79757  | 9.71697            | 95.88522           |                   | 15.20      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future |        |            | 9.77340   | 93.20439  | 9.76283            | 93.29450           |                   | 15.76      | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,238</b>  |
| R2040                     | On | 02/02/2017 | Bond Future | 9.60   | Put        |           |           | 2,550.72000        | 2.55072            | 2,533,920         | 15.38      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.58   | Call       |           |           | 1,889.38000        | 1.88938            | 1,789,580         | 15.38      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.58   | Put        |           |           | 2,647.89000        | 2.64789            | 2,632,380         | 15.38      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.59   | Call       |           |           | 1,928.55000        | 1.92855            | 1,828,100         | 15.38      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.59   | Put        |           |           | 2,598.93000        | 2.59893            | 2,582,770         | 15.38      | 0.00        | 0                | 0             |
| R2040                     | On | 02/02/2017 | Bond Future | 9.60   | Call       |           |           | 1,968.34000        | 1.96834            | 1,867,250         | 15.38      | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2040                     | On | 04/05/2017 | Bond Future | 9.64   | Put        |           |           | 4,019.03000        | 4.01903            | 4,026,090         | 15.15      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.62   | Call       |           |           | 3,271.47000        | 3.27147            | 3,191,590         | 15.14      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.62   | Put        |           |           | 4,113.17000        | 4.11317            | 4,120,940         | 15.14      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.63   | Call       |           |           | 3,311.45000        | 3.31145            | 3,231,220         | 15.14      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.63   | Put        |           |           | 4,065.78000        | 4.06578            | 4,073,200         | 15.14      | 0.00        | 0                | 0             |
| R2040                     | On | 04/05/2017 | Bond Future | 9.64   | Call       |           |           | 3,351.94000        | 3.35194            | 3,271,350         | 15.15      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.61   | Call       |           |           | 4,106.29000        | 4.10629            | 4,033,280         | 15.69      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.61   | Put        |           |           | 5,425.19000        | 5.42519            | 5,442,290         | 15.69      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.62   | Call       |           |           | 4,145.49000        | 4.14549            | 4,072,200         | 15.70      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.62   | Put        |           |           | 5,377.17000        | 5.37717            | 5,393,990         | 15.70      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.63   | Call       |           |           | 4,184.59000        | 4.18459            | 4,111,020         | 15.70      | 0.00        | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.63   | Put        |           |           | 5,329.17000        | 5.32917            | 5,345,710         | 15.70      | 0.00        | 0                | 0             |
| <b>Total R2040 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2040</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,238</b>  |
| R2044                     | On | 02/02/2017 | Bond Future |        |            | 9.68006   | 91.30721  | 9.67035            | 91.39276           |                   | 16.16      | 0.00        | 0                | 20,651        |
| R2044                     | On | 04/05/2017 | Bond Future |        |            | 9.72894   | 93.07503  | 9.71876            | 93.16387           |                   | 15.90      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future |        |            | 9.77327   | 90.55274  | 9.76272            | 90.64397           |                   | 16.49      | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,651</b> |
| R2044                     | On | 02/02/2017 | Bond Future | 9.76   | Call       |           |           | 2,692.00000        | 2.69200            | 2,581,270         | 16.17      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.76   | Put        |           |           | 1,907.40000        | 1.90740            | 1,882,220         | 16.17      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.77   | Call       |           |           | 2,740.57000        | 2.74057            | 2,629,460         | 16.18      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.77   | Put        |           |           | 1,869.17000        | 1.86917            | 1,843,610         | 16.18      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.78   | Call       |           |           | 2,789.45000        | 2.78945            | 2,677,970         | 16.19      | 0.00        | 0                | 0             |
| R2044                     | On | 02/02/2017 | Bond Future | 9.78   | Put        |           |           | 1,831.39000        | 1.83139            | 1,805,460         | 16.19      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.68   | Put        |           |           | 3,907.04000        | 3.90704            | 3,912,660         | 15.87      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.66   | Call       |           |           | 3,483.98000        | 3.48398            | 3,401,440         | 15.86      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.66   | Put        |           |           | 3,999.69000        | 3.99969            | 4,005,990         | 15.86      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.67   | Call       |           |           | 3,525.68000        | 3.52568            | 3,442,800         | 15.86      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.67   | Put        |           |           | 3,953.28000        | 3.95328            | 3,959,240         | 15.86      | 0.00        | 0                | 0             |
| R2044                     | On | 04/05/2017 | Bond Future | 9.68   | Call       |           |           | 3,567.42000        | 3.56742            | 3,484,200         | 15.87      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.64   | Call       |           |           | 4,296.95000        | 4.29695            | 4,221,930         | 16.44      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.64   | Put        |           |           | 5,369.82000        | 5.36982            | 5,386,030         | 16.44      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.62   | Call       |           |           | 4,217.28000        | 4.21728            | 4,142,830         | 16.43      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.62   | Put        |           |           | 5,467.05000        | 5.46705            | 5,483,830         | 16.43      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.63   | Call       |           |           | 4,256.87000        | 4.25687            | 4,182,130         | 16.43      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.63   | Put        |           |           | 5,418.12000        | 5.41812            | 5,434,610         | 16.43      | 0.00        | 0                | 0             |
| <b>Total R2044 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,651</b> |
| R2048                     | On | 02/02/2017 | Bond Future |        |            | 9.65597   | 94.97587  | 9.64629            | 95.06338           |                   | 15.99      | 0.00        | 0                | 68,138        |
| R2048                     | On | 04/05/2017 | Bond Future |        |            | 9.70009   | 92.37450  | 9.68995            | 92.46539           |                   | 16.50      | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2048                     | On | 03/08/2017 | Bond Future |        |            | 9.73855   | 94.22090  | 9.72804            | 94.31436           |                   | 16.34      | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>68,138</b> |
| R2048                     | On | 02/02/2017 | Bond Future | 9.76   | Call       |           |           | 2,886.79000        | 2.88679            | 2,772,300         | 16.00      | 0.00        | 0                | 0             |
| R2048                     | On | 02/02/2017 | Bond Future | 9.76   | Put        |           |           | 1,868.15000        | 1.86815            | 1,841,170         | 16.00      | 0.00        | 0                | 0             |
| R2048                     | On | 02/02/2017 | Bond Future | 9.77   | Call       |           |           | 2,937.67000        | 2.93767            | 2,822,830         | 16.01      | 0.00        | 0                | 0             |
| R2048                     | On | 02/02/2017 | Bond Future | 9.77   | Put        |           |           | 1,830.41000        | 1.83041            | 1,803,080         | 16.01      | 0.00        | 0                | 0             |
| R2048                     | On | 02/02/2017 | Bond Future | 9.78   | Call       |           |           | 2,988.85000        | 2.98885            | 2,873,670         | 16.02      | 0.00        | 0                | 0             |
| R2048                     | On | 02/02/2017 | Bond Future | 9.78   | Put        |           |           | 1,793.13000        | 1.79313            | 1,765,460         | 16.02      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.65   | Call       |           |           | 3,666.88000        | 3.66688            | 3,581,470         | 16.45      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.65   | Put        |           |           | 4,026.52000        | 4.02652            | 4,032,000         | 16.45      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.66   | Call       |           |           | 3,710.14000        | 3.71014            | 3,624,380         | 16.46      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.66   | Put        |           |           | 3,979.52000        | 3.97952            | 3,984,650         | 16.46      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.67   | Call       |           |           | 3,753.65000        | 3.75365            | 3,667,550         | 16.46      | 0.00        | 0                | 0             |
| R2048                     | On | 04/05/2017 | Bond Future | 9.67   | Put        |           |           | 3,932.93000        | 3.93293            | 3,937,720         | 16.46      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.56   | Call       |           |           | 4,240.51000        | 4.24051            | 4,164,840         | 16.25      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.56   | Put        |           |           | 5,758.34000        | 5.75834            | 5,776,130         | 16.25      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.57   | Call       |           |           | 4,280.84000        | 4.28084            | 4,204,870         | 16.25      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.57   | Put        |           |           | 5,707.09000        | 5.70709            | 5,724,580         | 16.25      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.58   | Call       |           |           | 4,321.66000        | 4.32166            | 4,245,400         | 16.26      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.58   | Put        |           |           | 5,656.49000        | 5.65649            | 5,673,690         | 16.26      | 0.00        | 0                | 0             |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>68,138</b> |
| R207                      | On | 02/02/2017 | Bond Future |        |            | 8.18421   | 98.05716  | 8.16853            | 98.09679           |                   | 3.17       | 0.00        | 0                | 75,635        |
| R207                      | On | 04/05/2017 | Bond Future |        |            | 8.22658   | 99.95548  | 8.20851            | 99.99766           |                   | 2.90       | 0.00        | 0                | 0             |
| R207                      | On | 03/08/2017 | Bond Future |        |            | 8.24512   | 98.30922  | 8.22467            | 98.35294           |                   | 2.86       | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>75,635</b> |
| R207                      | On | 02/02/2017 | Bond Future | 8.91   | Call       |           |           | 1,889.53000        | 1.88953            | 1,848,060         | 3.29       | 0.00        | 0                | 62            |
| R207                      | On | 02/02/2017 | Bond Future | 8.91   | Put        |           |           | 37.07000           | 0.03707            | 35,230            | 3.29       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.22   | Call       |           |           | 2,622.64000        | 2.62264            | 2,582,170         | 3.35       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.22   | Put        |           |           | 8.59000            | 0.00859            | 7,750             | 3.35       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.23   | Call       |           |           | 2,646.66000        | 2.64666            | 2,606,210         | 3.35       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.23   | Put        |           |           | 8.17000            | 0.00817            | 7,350             | 3.35       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.24   | Call       |           |           | 2,670.67000        | 2.67067            | 2,630,250         | 3.35       | 0.00        | 0                | 0             |
| R207                      | On | 02/02/2017 | Bond Future | 9.24   | Put        |           |           | 7.75000            | 0.00775            | 6,960             | 3.35       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.22   | Call       |           |           | 743.81000          | 0.74381            | 714,980           | 2.90       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.22   | Put        |           |           | 716.99000          | 0.71699            | 730,340           | 2.90       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.20   | Call       |           |           | 719.84000          | 0.71984            | 691,440           | 2.89       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.20   | Put        |           |           | 739.72000          | 0.73972            | 753,500           | 2.89       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.21   | Call       |           |           | 731.90000          | 0.73190            | 703,280           | 2.89       | 0.00        | 0                | 0             |
| R207                      | On | 04/05/2017 | Bond Future | 8.21   | Put        |           |           | 728.42000          | 0.72842            | 741,980           | 2.89       | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R207                     | On | 03/08/2017 | Bond Future | 8.39   | Call       |           |           | 1,098.67000        | 1.09867            | 1,068,360         | 2.89       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.39   | Put        |           |           | 745.91000          | 0.74591            | 759,320           | 2.89       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.40   | Call       |           |           | 1,111.18000        | 1.11118            | 1,080,710         | 2.89       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.40   | Put        |           |           | 737.14000          | 0.73714            | 750,390           | 2.89       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.41   | Call       |           |           | 1,123.77000        | 1.12377            | 1,093,150         | 2.89       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.41   | Put        |           |           | 728.45000          | 0.72845            | 741,550           | 2.89       | 0.00        | 0                | 0             |
| R207                     | On | 03/08/2017 | Bond Future | 8.19   | Call       |           |           | 865.76000          | 0.86576            | 838,720           | 2.85       | 0.00        | 0                | 51            |
| R207                     | On | 03/08/2017 | Bond Future | 8.19   | Put        |           |           | 939.94000          | 0.93994            | 956,620           | 2.85       | 0.00        | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>113</b>    |
| <b>Total For R207</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>75,748</b> |
| R208                     | On | 02/02/2017 | Bond Future |        |            | 8.34968   | 96.88967  | 8.33436            | 96.94066           |                   | 4.53       | 0.00        | 0                | 33,611        |
| R208                     | On | 04/05/2017 | Bond Future |        |            | 8.38761   | 95.36232  | 8.37061            | 95.41603           |                   | 4.39       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future |        |            | 8.40834   | 97.26854  | 8.38979            | 97.32400           |                   | 4.24       | 0.00        | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>33,611</b> |
| R208                     | On | 02/02/2017 | Bond Future | 8.64   | Call       |           |           | 1,310.65000        | 1.31065            | 1,257,720         | 4.62       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.64   | Put        |           |           | 299.57000          | 0.29957            | 297,630           | 4.62       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.65   | Call       |           |           | 1,334.58000        | 1.33458            | 1,281,490         | 4.63       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.65   | Put        |           |           | 290.64000          | 0.29064            | 288,540           | 4.63       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.63   | Call       |           |           | 1,286.79000        | 1.28679            | 1,234,020         | 4.62       | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2017 | Bond Future | 8.63   | Put        |           |           | 308.58000          | 0.30858            | 306,800           | 4.62       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.38   | Put        |           |           | 1,036.14000        | 1.03614            | 1,051,830         | 4.37       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.39   | Call       |           |           | 1,082.13000        | 1.08213            | 1,043,840         | 4.37       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.39   | Put        |           |           | 1,020.88000        | 1.02088            | 1,036,300         | 4.37       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.37   | Call       |           |           | 1,049.64000        | 1.04964            | 1,011,880         | 4.36       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.37   | Put        |           |           | 1,051.57000        | 1.05157            | 1,067,520         | 4.36       | 0.00        | 0                | 0             |
| R208                     | On | 04/05/2017 | Bond Future | 8.38   | Call       |           |           | 1,065.81000        | 1.06581            | 1,027,790         | 4.37       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.31   | Call       |           |           | 1,200.17000        | 1.20017            | 1,165,530         | 4.20       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.31   | Put        |           |           | 1,439.16000        | 1.43916            | 1,459,980         | 4.20       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.32   | Call       |           |           | 1,214.77000        | 1.21477            | 1,179,930         | 4.20       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.32   | Put        |           |           | 1,423.77000        | 1.42377            | 1,444,390         | 4.20       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.30   | Call       |           |           | 1,185.67000        | 1.18567            | 1,151,240         | 4.20       | 0.00        | 0                | 0             |
| R208                     | On | 03/08/2017 | Bond Future | 8.30   | Put        |           |           | 1,454.66000        | 1.45466            | 1,475,690         | 4.20       | 0.00        | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>33,611</b> |
| R209                     | On | 02/02/2017 | Bond Future |        |            | 9.54447   | 73.49304  | 9.52967            | 73.59333           |                   | 14.68      | 0.00        | 0                | 66,540        |
| R209                     | On | 04/05/2017 | Bond Future |        |            | 9.58919   | 71.76490  | 9.57378            | 71.86841           |                   | 15.15      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future |        |            | 9.62758   | 73.19950  | 9.61167            | 73.30554           |                   | 15.07      | 0.00        | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>66,540</b> |
| R209                     | On | 02/02/2017 | Bond Future | 9.53   | Call       |           |           | 1,676.89000        | 1.67689            | 1,579,770         | 14.71      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.53   | Put        |           |           | 1,674.65000        | 1.67465            | 1,677,820         | 14.71      | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R209                     | On | 02/02/2017 | Bond Future | 9.54   | Call       |           |           | 1,711.26000        | 1.71126            | 1,613,480         | 14.72      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.54   | Put        |           |           | 1,641.24000        | 1.64124            | 1,643,750         | 14.72      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.55   | Call       |           |           | 1,746.03000        | 1.74603            | 1,647,600         | 14.72      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2017 | Bond Future | 9.55   | Put        |           |           | 1,608.32000        | 1.60832            | 1,610,180         | 14.72      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.46   | Call       |           |           | 2,388.51000        | 2.38851            | 2,311,490         | 15.13      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.46   | Put        |           |           | 3,159.88000        | 3.15988            | 3,186,370         | 15.13      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.47   | Call       |           |           | 2,419.37000        | 2.41937            | 2,341,910         | 15.13      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.47   | Put        |           |           | 3,122.44000        | 3.12244            | 3,148,490         | 15.13      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.48   | Call       |           |           | 2,450.64000        | 2.45064            | 2,372,740         | 15.14      | 0.00        | 0                | 0             |
| R209                     | On | 04/05/2017 | Bond Future | 9.48   | Put        |           |           | 3,085.51000        | 3.08551            | 3,111,120         | 15.14      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.43   | Call       |           |           | 2,962.81000        | 2.96281            | 2,891,140         | 14.92      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.43   | Put        |           |           | 4,190.70000        | 4.19070            | 4,225,070         | 14.92      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.44   | Call       |           |           | 2,992.68000        | 2.99268            | 2,920,670         | 14.92      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.44   | Put        |           |           | 4,152.15000        | 4.15215            | 4,186,180         | 14.92      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.45   | Call       |           |           | 3,022.95000        | 3.02295            | 2,950,600         | 14.93      | 0.00        | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.45   | Put        |           |           | 4,114.11000        | 4.11411            | 4,147,800         | 14.93      | 0.00        | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>66,540</b> |
| R210                     | On | 02/02/2017 | Bond Future |        |            | 186.07304 | 186.07304 | 186.09216          | 186.09216          |                   |            | 0.00        | 0                | 1,885         |
| R210                     | On | 04/05/2017 | Bond Future |        |            | 187.36845 | 187.36845 | 187.39133          | 187.39133          |                   |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future |        |            | 191.12405 | 191.12405 | 191.14886          | 191.14886          |                   |            | 0.00        | 0                | 0             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,885</b>  |
| R210                     | On | 02/02/2017 | Bond Future | 190.85 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2017 | Bond Future | 190.85 | Put        |           |           | 4,757.84000        | 4.75784            | 4,776,960         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2017 | Bond Future | 190.86 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2017 | Bond Future | 190.86 | Put        |           |           | 4,767.84000        | 4.76784            | 4,786,960         |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2017 | Bond Future | 190.84 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 02/02/2017 | Bond Future | 190.84 | Put        |           |           | 4,747.84000        | 4.74784            | 4,766,960         |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.33 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.33 | Put        |           |           | 4,938.67000        | 4.93867            | 4,961,550         |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.31 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.31 | Put        |           |           | 4,918.67000        | 4.91867            | 4,941,550         |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.32 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 04/05/2017 | Bond Future | 192.32 | Put        |           |           | 4,928.67000        | 4.92867            | 4,951,550         |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.28 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.28 | Put        |           |           | 5,131.14000        | 5.13114            | 5,155,950         |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.29 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.29 | Put        |           |           | 5,141.14000        | 5.14114            | 5,165,950         |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.30 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/08/2017 | Bond Future | 196.30 | Put        |           |           | 5,151.14000        | 5.15114            | 5,175,950         |            | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total R210 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,885</b>  |
| R212 On 02/02/2017 Bond Future |        |            | 145.59233 | 145.59233 | 145.67694          | 145.67694          |                   |            | 0.00        | 0                | 3,380         |
| R212 On 04/05/2017 Bond Future |        |            | 148.41965 | 148.41965 | 148.50862          | 148.50862          |                   |            | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future |        |            | 149.36277 | 149.36277 | 149.45458          | 149.45458          |                   |            | 0.00        | 0                | 0             |
| <b>Total R212 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,380</b>  |
| R212 On 02/02/2017 Bond Future | 149.27 | Put        |           |           | 3,593.06000        | 3.59306            | 3,677,670         |            | 0.00        | 0                | 0             |
| R212 On 02/02/2017 Bond Future | 149.28 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 02/02/2017 Bond Future | 149.28 | Put        |           |           | 3,603.06000        | 3.60306            | 3,687,670         |            | 0.00        | 0                | 0             |
| R212 On 02/02/2017 Bond Future | 149.29 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 02/02/2017 Bond Future | 149.29 | Put        |           |           | 3,613.06000        | 3.61306            | 3,697,670         |            | 0.00        | 0                | 0             |
| R212 On 02/02/2017 Bond Future | 149.27 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.23 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.23 | Put        |           |           | 3,721.38000        | 3.72138            | 3,810,350         |            | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.24 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.24 | Put        |           |           | 3,731.38000        | 3.73138            | 3,820,350         |            | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.25 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 04/05/2017 Bond Future | 152.25 | Put        |           |           | 3,741.38000        | 3.74138            | 3,830,350         |            | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.36 | Put        |           |           | 3,905.42000        | 3.90542            | 3,997,230         |            | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.34 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.34 | Put        |           |           | 3,885.42000        | 3.88542            | 3,977,230         |            | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.35 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.35 | Put        |           |           | 3,895.42000        | 3.89542            | 3,987,230         |            | 0.00        | 0                | 0             |
| R212 On 03/08/2017 Bond Future | 153.36 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R212 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,380</b>  |
| R213 On 02/02/2017 Bond Future |        |            | 9.35683   | 84.86192  | 9.34203            | 84.96147           |                   | 12.38      | 0.00        | 0                | 50,655        |
| R213 On 04/05/2017 Bond Future |        |            | 9.40129   | 82.95280  | 9.38580            | 83.05578           |                   | 12.72      | 0.00        | 0                | 0             |
| R213 On 03/08/2017 Bond Future |        |            | 9.43898   | 84.61086  | 9.42291            | 84.71648           |                   | 12.61      | 0.00        | 0                | 0             |
| <b>Total R213 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>50,655</b> |
| R213 On 02/02/2017 Bond Future | 9.40   | Call       |           |           | 1,840.98000        | 1.84098            | 1,741,790         | 12.49      | 0.00        | 0                | 0             |
| R213 On 02/02/2017 Bond Future | 9.40   | Put        |           |           | 1,452.01000        | 1.45201            | 1,452,370         | 12.49      | 0.00        | 0                | 0             |
| R213 On 02/02/2017 Bond Future | 9.41   | Call       |           |           | 1,877.41000        | 1.87741            | 1,777,630         | 12.50      | 0.00        | 0                | 0             |
| R213 On 02/02/2017 Bond Future | 9.41   | Put        |           |           | 1,421.60000        | 1.42160            | 1,421,370         | 12.50      | 0.00        | 0                | 0             |
| R213 On 02/02/2017 Bond Future | 9.42   | Call       |           |           | 1,914.35000        | 1.91435            | 1,813,990         | 12.50      | 0.00        | 0                | 0             |
| R213 On 02/02/2017 Bond Future | 9.42   | Put        |           |           | 1,391.78000        | 1.39178            | 1,390,970         | 12.50      | 0.00        | 0                | 0             |
| R213 On 04/05/2017 Bond Future | 9.37   | Call       |           |           | 2,603.42000        | 2.60342            | 2,523,870         | 12.67      | 0.00        | 0                | 0             |
| R213 On 04/05/2017 Bond Future | 9.37   | Put        |           |           | 2,708.64000        | 2.70864            | 2,732,070         | 12.67      | 0.00        | 0                | 0             |
| R213 On 04/05/2017 Bond Future | 9.35   | Call       |           |           | 2,538.51000        | 2.53851            | 2,459,800         | 12.66      | 0.00        | 0                | 0             |
| R213 On 04/05/2017 Bond Future | 9.35   | Put        |           |           | 2,777.20000        | 2.77720            | 2,801,470         | 12.66      | 0.00        | 0                | 0             |



| Contract Details         |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|--------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R213                     | On | 04/05/2017 | Bond Future        | 9.36   | Call       |           |           | 2,570.85000        | 2.57085            | 2,491,710         | 12.66      | 0.00                 | 0                | 0              |
| R213                     | On | 04/05/2017 | Bond Future        | 9.36   | Put        |           |           | 2,742.77000        | 2.74277            | 2,766,610         | 12.66      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.35   | Call       |           |           | 3,190.66000        | 3.19066            | 3,116,670         | 12.55      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.35   | Put        |           |           | 3,672.25000        | 3.67225            | 3,703,880         | 12.55      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.33   | Call       |           |           | 3,128.12000        | 3.12812            | 3,054,810         | 12.54      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.33   | Put        |           |           | 3,742.51000        | 3.74251            | 3,774,820         | 12.54      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.34   | Call       |           |           | 3,159.30000        | 3.15930            | 3,085,650         | 12.55      | 0.00                 | 0                | 0              |
| R213                     | On | 03/08/2017 | Bond Future        | 9.34   | Put        |           |           | 3,707.26000        | 3.70726            | 3,739,230         | 12.55      | 0.00                 | 0                | 0              |
| <b>Total R213 Option</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For R213</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>50,655</b>  |
| R214                     | On | 02/02/2017 | Bond Future        |        |            | 9.60500   | 73.92162  | 9.59022            | 74.02647           |                   | 15.43      | 0.00                 | 0                | 36,737         |
| R214                     | On | 04/05/2017 | Bond Future        |        |            | 9.64757   | 72.05442  | 9.63220            | 72.16262           |                   | 15.92      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        |        |            | 9.68446   | 73.49465  | 9.66860            | 73.60551           |                   | 15.82      | 0.00                 | 0                | 0              |
| <b>Total R214 Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>36,737</b>  |
| R214                     | On | 02/02/2017 | Bond Future        | 9.66   | Call       |           |           | 2,036.77000        | 2.03677            | 1,929,990         | 15.58      | 0.00                 | 0                | 0              |
| R214                     | On | 02/02/2017 | Bond Future        | 9.66   | Put        |           |           | 1,543.95000        | 1.54395            | 1,542,020         | 15.58      | 0.00                 | 0                | 0              |
| R214                     | On | 02/02/2017 | Bond Future        | 9.67   | Call       |           |           | 2,075.33000        | 2.07533            | 1,967,970         | 15.59      | 0.00                 | 0                | 0              |
| R214                     | On | 02/02/2017 | Bond Future        | 9.67   | Put        |           |           | 1,512.35000        | 1.51235            | 1,509,840         | 15.59      | 0.00                 | 0                | 0              |
| R214                     | On | 02/02/2017 | Bond Future        | 9.68   | Call       |           |           | 2,114.38000        | 2.11438            | 2,006,450         | 15.60      | 0.00                 | 0                | 0              |
| R214                     | On | 02/02/2017 | Bond Future        | 9.68   | Put        |           |           | 1,481.34000        | 1.48134            | 1,478,260         | 15.60      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.56   | Call       |           |           | 2,642.35000        | 2.64235            | 2,559,760         | 15.83      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.56   | Put        |           |           | 3,154.23000        | 3.15423            | 3,179,840         | 15.83      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.57   | Call       |           |           | 2,675.43000        | 2.67543            | 2,592,390         | 15.83      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.57   | Put        |           |           | 3,116.05000        | 3.11605            | 3,141,210         | 15.83      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.58   | Call       |           |           | 2,708.91000        | 2.70891            | 2,625,430         | 15.84      | 0.00                 | 0                | 0              |
| R214                     | On | 04/05/2017 | Bond Future        | 9.58   | Put        |           |           | 3,078.39000        | 3.07839            | 3,103,110         | 15.84      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.51   | Call       |           |           | 3,206.59000        | 3.20659            | 3,130,410         | 15.71      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.51   | Put        |           |           | 4,330.91000        | 4.33091            | 4,365,590         | 15.71      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.52   | Call       |           |           | 3,238.30000        | 3.23830            | 3,161,780         | 15.71      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.52   | Put        |           |           | 4,290.87000        | 4.29087            | 4,325,210         | 15.71      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.53   | Call       |           |           | 3,270.42000        | 3.27042            | 3,193,540         | 15.71      | 0.00                 | 0                | 0              |
| R214                     | On | 03/08/2017 | Bond Future        | 9.53   | Put        |           |           | 4,251.36000        | 4.25136            | 4,285,340         | 15.71      | 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>36,737</b>  |
| <b>Total for Bond</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>24,821,617.65</b> | <b>185</b>       | <b>832,664</b> |
| E170                     | On | 01/08/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0              |
| <b>Total E170 Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For E170</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| ES18                     | On | 20/04/2018 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                 | 0                | 0              |

| Contract Details                       | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ES18 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES18</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES18A On 20/04/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES18A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES18A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES23 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23A On 25/01/2023 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES23A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES26 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26A On 02/04/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES26A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33 On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33A On 15/09/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES33A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES42 On 25/04/2042 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES42</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2025 On 31/01/2025 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2033 On 14/08/2015 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| I2033 On 28/02/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2038 On 31/01/2038 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R203 On 15/09/2017 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R203 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R203</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204 On 21/12/2018 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204/R On 21/12/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R204/R203 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204/R203</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R203</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R211 On 31/01/2017 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R211 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GOVI On 02/02/2017 GOVI                 |        |            | 534.71300 | 534.71300 | 535.20900          | 535.20900          |                   |            |  | 0.00        | 0                | 487           |
| GOVI On 04/05/2017 GOVI                 |        |            | 545.06200 | 545.06200 | 545.57900          | 545.57900          |                   |            |  | 0.00        | 0                | 0             |
| GOVI On 03/08/2017 GOVI                 |        |            | 555.95300 | 555.95300 | 556.48500          | 556.48500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>487</b>    |
| GOVI On 02/02/2017 GOVI                 | 533.32 | Call       |           |           | 18,890.00000       | 1.88900            | 13,930,000        |            |  | 0.00        | 0                | 0             |

| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GOVI                     | On | 02/02/2017 | GOVI         | 533.32 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.33 | Call       |           |           | 18,790.00000       | 1.87900            | 13,830,000        |            | 0.00        | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.33 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.34 | Call       |           |           | 18,690.00000       | 1.86900            | 13,730,000        |            | 0.00        | 0                | 0             |
| GOVI                     | On | 02/02/2017 | GOVI         | 533.34 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.18 | Call       |           |           | 2,833,990.00000    | 283.39900          | 2,828,820,000     |            | 0.00        | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.18 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.19 | Call       |           |           | 2,833,890.00000    | 283.38900          | 2,828,720,000     |            | 0.00        | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.19 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.20 | Call       |           |           | 2,833,790.00000    | 283.37900          | 2,828,620,000     |            | 0.00        | 0                | 0             |
| GOVI                     | On | 04/05/2017 | GOVI         | 262.20 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.09 | Put        |           |           | 46,050.00000       | 4.60500            | 51,370,000        |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.10 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.10 | Put        |           |           | 46,150.00000       | 4.61500            | 51,470,000        |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.11 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.11 | Put        |           |           | 46,250.00000       | 4.62500            | 51,570,000        |            | 0.00        | 0                | 0             |
| GOVI                     | On | 03/08/2017 | GOVI         | 561.09 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total GOVI Option</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>487</b>    |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>487</b>    |
| AL37                     | On | 02/02/2017 | Index Future |        |            | 511.47000 | 511.47000 | 511.72400          | 511.72400          |                   |            | 0.00        | 0                | 7             |
| AL37                     | On | 04/05/2017 | Index Future |        |            | 521.36900 | 521.36900 | 521.63900          | 521.63900          |                   |            | 0.00        | 0                | 0             |
| AL37                     | On | 03/08/2017 | Index Future |        |            | 531.78700 | 531.78700 | 532.06700          | 532.06700          |                   |            | 0.00        | 0                | 0             |
| <b>Total AL37 Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7</b>      |
| <b>Total For AL37</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7</b>      |
| AL7T                     | On | 02/02/2017 | Index Future |        |            | 591.38600 | 591.38600 | 592.04700          | 592.04700          |                   |            | 0.00        | 0                | 2             |
| AL7T                     | On | 04/05/2017 | Index Future |        |            | 602.83200 | 602.83200 | 603.51800          | 603.51800          |                   |            | 0.00        | 0                | 0             |
| AL7T                     | On | 03/08/2017 | Index Future |        |            | 614.87700 | 614.87700 | 615.58300          | 615.58300          |                   |            | 0.00        | 0                | 0             |
| <b>Total AL7T Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2</b>      |
| <b>Total For AL7T</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2</b>      |
| ALBI                     | On | 02/02/2017 | Index Future |        |            | 536.81800 | 536.81800 | 537.32700          | 537.32700          |                   |            | 0.00        | 0                | 746           |
| ALBI                     | On | 04/05/2017 | Index Future |        |            | 547.20800 | 547.20800 | 547.73900          | 547.73900          |                   |            | 0.00        | 0                | 0             |
| ALBI                     | On | 03/08/2017 | Index Future |        |            | 558.14200 | 558.14200 | 558.68800          | 558.68800          |                   |            | 0.00        | 0                | 0             |
| <b>Total ALBI Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>746</b>    |
| <b>Total For ALBI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>746</b>    |
| IGOV                     | On | 02/02/2017 | Index Future |        |            | 246.34500 | 246.34500 | 246.41100          | 246.41100          |                   |            | 0.00        | 0                | 1,030         |
| IGOV                     | On | 04/05/2017 | Index Future |        |            | 251.12800 | 251.12800 | 251.20100          | 251.20100          |                   |            | 0.00        | 0                | 0             |
| IGOV                     | On | 03/08/2017 | Index Future |        |            | 256.16000 | 256.16000 | 256.23700          | 256.23700          |                   |            | 0.00        | 0                | 0             |
| <b>Total IGOV Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,030</b>  |

| Contract Details                        | Strike | 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>1,030</b>  |
| ILBI On 02/02/2017 Index Future         |        |            | 669.81000 | 669.81000 | 669.92200          | 669.92200          |                   |            |  | 0.00        | 0                | 155           |
| ILBI On 04/05/2017 Index Future         |        |            | 682.80800 | 682.80800 | 682.92500          | 682.92500          |                   |            |  | 0.00        | 0                | 0             |
| ILBI On 03/08/2017 Index Future         |        |            | 696.25000 | 696.25000 | 696.36800          | 696.36800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ILBI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>155</b>    |
| <b>Total For ILBI</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>155</b>    |
| <b>Total for Index</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,940</b>  |
| JIBAR F On 21/12/2016 Jibar Future      |        |            | 7.37000   | 92.63000  | 7.37000            | 92.63000           |                   |            |  | 0.00        | 0                | 10,000        |
| JIBAR F On 18/01/2017 Jibar Future      |        |            | 7.39000   | 92.61000  | 7.41000            | 92.59000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 15/02/2017 Jibar Future      |        |            | 7.42000   | 92.58000  | 7.44000            | 92.56000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 15/03/2017 Jibar Future      |        |            | 7.43000   | 92.57000  | 7.45000            | 92.55000           |                   |            |  | 0.00        | 0                | 1,000         |
| JIBAR F On 19/04/2017 Jibar Future      |        |            | 7.45000   | 92.55000  | 7.48000            | 92.52000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 17/05/2017 Jibar Future      |        |            | 7.47000   | 92.53000  | 7.51000            | 92.49000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 21/06/2017 Jibar Future      |        |            | 7.49000   | 92.51000  | 7.54000            | 92.46000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 20/09/2017 Jibar Future      |        |            | 7.53000   | 92.47000  | 7.61000            | 92.39000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 20/12/2017 Jibar Future      |        |            | 7.56000   | 92.44000  | 7.66000            | 92.34000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 20/03/2018 Jibar Future      |        |            | 7.59000   | 92.41000  | 7.69000            | 92.31000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 20/06/2018 Jibar Future      |        |            | 7.62000   | 92.38000  | 7.71000            | 92.29000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR F On 19/09/2018 Jibar Future      |        |            | 7.64000   | 92.36000  | 7.73000            | 92.27000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total Jibar Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,000</b> |
| <b>Total For JIBAR FUTURE</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,000</b> |
| <b>Total for Jibar</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,000</b> |
| 10Y ST On 17/12/2025 Interest Rate Swap |        |            | 99.17033  | 99.17033  | 99.00563           | 99.00563           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 16/03/2026 Interest Rate Swap |        |            | 96.32400  | 96.32400  | 96.15555           | 96.15555           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 15/06/2026 Interest Rate Swap |        |            | 95.16314  | 95.16314  | 94.99527           | 94.99527           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 21/09/2026 Interest Rate Swap |        |            | 97.31597  | 97.31597  | 97.14854           | 97.14854           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 21/12/2026 Interest Rate Swap |        |            | 101.01372 | 101.01372 | 100.84864          | 100.84864          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total 10Y STND Future</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For 10Y STND</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 1Y STN On 19/12/2016 Interest Rate Swap |        |            | 100.06871 | 100.06871 | 100.06871          | 100.06871          |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 16/03/2017 Interest Rate Swap |        |            | 100.00766 | 100.00766 | 100.00820          | 100.00820          |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 15/06/2017 Interest Rate Swap |        |            | 99.63030  | 99.63030  | 99.63311           | 99.63311           |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 21/09/2017 Interest Rate Swap |        |            | 99.68344  | 99.68344  | 99.68379           | 99.68379           |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 21/12/2017 Interest Rate Swap |        |            | 99.96552  | 99.96552  | 99.96732           | 99.96732           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total 1Y STND Future</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For 1Y STND</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 2Y STN On 18/12/2017 Interest Rate Swap |        |            | 99.98748  | 99.98748  | 99.98943           | 99.98943           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 16/03/2018 Interest Rate Swap |        |            | 99.29463  | 99.29463  | 99.29334           | 99.29334           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 15/06/2018 Interest Rate Swap |        |            | 98.98634  | 98.98634  | 98.98417           | 98.98417           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                | Contracts Traded | Open Interest      |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|--------------------|
| 2Y STN On 21/09/2018 Interest Rate Swap |        |            | 99.08669  | 99.08669  | 99.07986           | 99.07986           |                   |            |  | 0.00                 | 0                | 0                  |
| 2Y STN On 21/12/2018 Interest Rate Swap |        |            | 99.61000  | 99.61000  | 99.60000           | 99.60000           |                   |            |  | 0.00                 | 0                | 0                  |
| <b>Total 2Y STND Future</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>           |
| <b>Total For 2Y STND</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>           |
| 5Y STN On 17/12/2020 Interest Rate Swap |        |            | 98.25458  | 98.25458  | 98.20827           | 98.20827           |                   |            |  | 0.00                 | 0                | 0                  |
| 5Y STN On 16/03/2021 Interest Rate Swap |        |            | 97.62929  | 97.62929  | 97.57941           | 97.57941           |                   |            |  | 0.00                 | 0                | 0                  |
| 5Y STN On 15/06/2021 Interest Rate Swap |        |            | 96.97119  | 96.97119  | 96.92128           | 96.92128           |                   |            |  | 0.00                 | 0                | 0                  |
| 5Y STN On 21/09/2021 Interest Rate Swap |        |            | 97.29482  | 97.29482  | 97.24135           | 97.24135           |                   |            |  | 0.00                 | 0                | 0                  |
| 5Y STN On 21/12/2021 Interest Rate Swap |        |            | 99.57703  | 99.57703  | 99.51918           | 99.51918           |                   |            |  | 0.00                 | 0                | 50                 |
| <b>Total 5Y STND Future</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>50</b>          |
| <b>Total For 5Y STND</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>50</b>          |
| <b>Total for Interest Rate Swap</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>50</b>          |
| <b>Total for Derivatives :</b>          |        |            |           |           |                    |                    |                   |            |  | <b>24,821,617.65</b> | <b>185</b>       | <b>846,141</b>     |
| AA04 On 22/03/2017 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 99.82015           |                   |            |  | 0.00                 | 0                | 0                  |
| <b>Total AA04 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>           |
| <b>Total For AA04</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>           |
| AA04/JI On 22/03/2017 Spot Bond         |        |            | 100.00000 | 98.11320  | 100.00000          | 97.84947           |                   |            |  | 0.00                 | 0                | 0                  |
| <b>Total AA04/JIBAR SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>           |
| <b>Total For AA04/JIBAR</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>           |
| AA05 On 22/03/2019 Spot Bond            |        |            | 10.89000  | 98.94064  | 10.89000           | 98.91166           |                   |            |  | 0.00                 | 0                | 100,000,000        |
| <b>Total AA05 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For AA05</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>100,000,000</b> |
| AA06 On 15/04/2021 Spot Bond            |        |            |           | 100.00000 | 0.00000            | 97.66770           |                   |            |  | 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 | 12.60703  | 100.00000          | 12.57648           |                   |            |  | 0.00                 | 0                | 0                  |
| <b>Total AA06/JIBAR SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>           |
| <b>Total For AA06/JIBAR</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>           |
| AA07 On 15/04/2021 Spot Bond            |        |            | 10.85500  | 96.94211  | 10.85500           | 96.91396           |                   |            |  | 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  | 102.94000 | 10.00000           | 102.91300          |                   |            |  | 0.00                 | 0                | 0                  |
| <b>Total AB01/R186 SPOT</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>           |
| <b>Total For AB01/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>           |
| AB010 On 21/11/2022 Spot Bond           |        |            |           | 100.00000 | 0.00000            | 100.99650          |                   |            |  | 0.00                 | 0                | 0                  |
| <b>Total AB010 SPOT</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For AB010</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB011 On 21/11/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.81823           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB011 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB011</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB013 On 21/11/2018 Spot Bond  |        |            | 9.91500   | 97.75007  | 9.91500            | 97.72395           |                   |            |  | 0.00        | 0                | 1,500,000,000        |
| <b>Total AB013 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For AB013</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| AB014L On 19/11/2024 Spot Bond |        |            | 100.00000 | 10.09893  | 100.00000          | 10.07447           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB014U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB014U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB015L On 13/11/2024 Spot Bond |        |            | 10.84000  | 100.73566 | 10.84000           | 100.70628          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB015U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB015U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB016L On 05/02/2025 Spot Bond |        |            | 100.00000 | 10.44745  | 100.00000          | 10.42677           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB016U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB016U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB018L On 04/09/2025 Spot Bond |        |            | 11.37000  | 103.13640 | 11.37000           | 103.10491          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB018U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB018U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB019L On 04/09/2025 Spot Bond |        |            | 100.00000 | 10.10855  | 100.00000          | 10.08352           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB019U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB019U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB020L On 03/09/2027 Spot Bond |        |            | 11.81000  | 88.79915  | 11.81000           | 88.77045           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB020U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB020U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB021L On 03/09/2027 Spot Bond |        |            | 100.00000 | 10.20529  | 100.00000          | 10.18002           |                   |            |  | 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 | 14.65210  | 100.00000          | 14.61660           |                   |            |  | 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 | 15.46290  | 100.00000          | 15.43834           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB024U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AB024U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AB025L On 20/08/2026 Spot Bond |        |            | 100.00000 | 14.19127  | 100.00000          | 14.14696           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total AB025U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded     | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| <b>Total For AB025U</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| AB026L On 20/08/2021 Spot Bond  |        |            | 100.00000 | 17.17356  | 100.00000          | 17.13576           |                   |                             | 0.00               | 0                    | 0             |
| <b>Total AB026U SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| <b>Total For AB026U</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| AB08 On 03/05/2017 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 101.16870          |                   |                             | 0.00               | 0                    | 0             |
| <b>Total AB08 SPOT</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| <b>Total For AB08</b>           |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>      |
| AB09 On 03/05/2017 Spot Bond    |        |            | 9.28000   | 101.55115 | 9.28000            | 101.52622          |                   | 1,856,000,000,000.00        | 200,000,000        | 100,000,000          |               |
| <b>Total AB09 SPOT</b>          |        |            |           |           |                    |                    |                   | <b>1,856,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |               |
| <b>Total For AB09</b>           |        |            |           |           |                    |                    |                   | <b>1,856,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |               |
| ABC12: On 25/11/2020 Spot Bond  |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total ABC1234/R2022 SPOT</b> |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| <b>Total For ABC1234/R2022</b>  |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| ABCPI3 On 07/12/2023 Spot Bond  |        |            | 3.23000   | 114.20075 | 3.23000            | 273.75276          |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| ABFN07 On 17/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.38995          |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total ABFN07 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| <b>Total For ABFN07</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| ABFN08 On 17/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.86253          |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total ABFN08 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| <b>Total For ABFN08</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| ABFN09 On 17/03/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.88037           |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total ABFN09 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| <b>Total For ABFN09</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| ABFN10 On 28/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.03445          |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total ABFN10 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| <b>Total For ABFN10</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| ABFN11 On 09/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47329          |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total ABFN11 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| <b>Total For ABFN11</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |
| ABFN12 On 09/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.61482          |                   | 0.00                        | 0                  | 1,000,000,000        |               |
| <b>Total ABFN12 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>1,000,000,000</b> |               |
| <b>Total For ABFN12</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>1,000,000,000</b> |               |
| ABFN13 On 14/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97038          |                   | 0.00                        | 0                  | 0                    |               |
| <b>Total ABFN13 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABFN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN1 On 14/05/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66900          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN1 On 11/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.64372          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN1 On 11/11/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.15296          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN1 On 17/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.98405          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN1 On 26/09/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.99899          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK1 On 07/11/2018 Spot Bond   |        |            | 11.89000  | 102.09646 | 11.89000           | 100.50293          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK1 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK1</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK10 On 14/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.33523           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK11 On 20/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.63896           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK12 On 20/05/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72363          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK2 On 24/05/2018 Spot Bond   |        |            | 11.14000  | 98.41763  | 11.14000           | 98.37804           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK3 On 07/11/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.64315           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK3/J On 07/11/2018 Spot Bond |        |            | 100.00000 | 32.00879  | 100.00000          | 31.93126           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK3/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABK3/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK4 On 24/05/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.46592          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK4/J On 24/05/2018 Spot Bond |        |            | 100.00000 | 41.41896  | 100.00000          | 41.31862           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK4/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK4/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK5 On 31/10/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 97.26168           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK5/J On 31/10/2018 Spot Bond |        |            | 100.00000 | 31.93989  | 100.00000          | 31.86252           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK5/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK5/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK6 On 05/06/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.24300          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK6 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK6</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK7 On 03/06/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 97.34487           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK8 On 03/06/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 94.39710           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK9 On 18/11/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 95.73773           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK9 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABKI01 On 07/11/2018 Spot Bond |        |            | 6.21500   | 104.62951 | 6.21500            | 140.94702          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABKI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABKI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 6.21500   | 98.45745  | 6.21500            | 123.86906          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABKI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABKI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 100.00000 | 10.06285  | 100.00000          | 10.04643           |                   |            |  | 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 |        |            | 6.71500   | 91.42639  | 6.71500            | 106.50222          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 6.03610   | 100.00000          | 6.02626            |                   |            |  | 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 |        |            | 8.21000   | 92.90932  | 8.21000            | 105.68432          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 7.73663   | 100.00000          | 7.71892            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABKS1 On 04/04/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 84.21860           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 2.56000   | 185.12652 | 2.56000            | 185.10388          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN09 On 27/06/2023 Spot Bond  |        |            | 2.17000   | 192.64721 | 2.17000            | 192.62576          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN14 On 10/10/2033 Spot Bond  |        |            | 1.82000   | 203.30592 | 1.82000            | 203.28513          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN33 On 29/01/2018 Spot Bond  |        |            | 8.67625   | 91.07991  | 8.67625            | 91.07735           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN34 On 29/01/2018 Spot Bond  |        |            | 8.67625   | 91.07991  | 8.67625            | 91.07735           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN47 On 05/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN47 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN47</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN48 On 13/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47604          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN48 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN48</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN55 On 27/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.83975          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For ABN55</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN58 On 16/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47061          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN58 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN58</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN61 On 31/01/2025 Spot Bond |        |            | 3.17000   | 92.41761  | 3.17000            | 117.49884          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN61 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN61</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN62 On 31/03/2028 Spot Bond |        |            | 2.86000   | 98.04683  | 2.86000            | 171.25670          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN62 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN62</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN63 On 07/12/2033 Spot Bond |        |            | 2.75000   | 109.52042 | 2.75000            | 222.30610          |                   |            | 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 |        |            | 10.23500  | 91.03283  | 10.23500           | 91.00773           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN67 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN67</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN68 On 12/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN68 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN68</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN70 On 28/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 115.23000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN70 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN70</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN72 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.61686          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN72 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN72</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN73 On 03/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 110.25000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN73 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN73</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN74 On 09/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 124.30000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN74</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN76 On 21/12/2026 Spot Bond |        |            | 9.63000   | 105.34457 | 9.63000            | 105.31750          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN76 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN76</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN77 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 114.31000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN77 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For ABN77</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABN79 On 21/12/2026 Spot Bond  |        |            | 10.28500  | 101.15720 | 10.28500           | 101.12948          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABN79 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABN79</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABN80 On 31/03/2021 Spot Bond  |        |            | 9.48000   | 91.94551  | 9.48000            | 91.92212           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABN80 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABN80</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABN83 On 05/07/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABN83 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABN83</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABN85 On 05/07/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABN85 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABN85</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABN86 On 01/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABN86 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABN86</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABN87 On 21/12/2026 Spot Bond  |        |            | 10.83000  | 97.84489  | 10.83000           | 97.81669           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABN87 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABN87</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABN91 On 11/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04710          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABN91 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABN91</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABN92 On 31/01/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14138          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABN92 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABN92</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABS10 On 17/03/2018 Spot Bond  |        |            | 8.80000   | 103.65894 | 8.80000            | 103.63428          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABS10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABS10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABS11 On 09/04/2021 Spot Bond  |        |            | 9.95500   | 99.90295  | 9.95500            | 99.87628           |                   |            |  | 0.00        | 0                | 620,000,000        |
| <b>Total ABS11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,000</b> |
| <b>Total For ABS11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,000</b> |
| ABS12 On 14/05/2020 Spot Bond  |        |            | 9.72000   | 99.46754  | 9.72000            | 99.44146           |                   |            |  | 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>           |
| ABS12/ On 14/05/2020 Spot Bond |        |            | 9.20000   | 100.95074 | 9.20000            | 100.92566          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABS12/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 ABS12/R207</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS13 On 14/05/2022 Spot Bond  |        |            | 10.18500  | 98.72845  | 10.18500           | 98.70137           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS14 On 11/11/2020 Spot Bond  |        |            | 9.44500   | 100.39255 | 9.44500            | 100.36695          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 9.91500   | 100.24062 | 9.91500            | 100.21382          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 11.13000  | 96.86802  | 11.13000           | 96.83904           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 11.13000  | 97.89445  | 11.13000           | 97.86516           |                   |            |  | 0.00        | 0                | 1,500,000,000        |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 10.18500  | 107.56366 | 10.18500           | 100.45695          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS6 On 01/06/2020 Spot Bond   |        |            | 9.46000   | 96.66167  | 9.46000            | 96.63712           |                   |            |  | 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   |        |            | 10.98000  | 89.43728  | 10.98000           | 89.41087           |                   |            |  | 0.00        | 0                | 5,360,000,000        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,360,000,000</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,360,000,000</b> |
| ABS7/F On 11/09/2026 Spot Bond |        |            | 100.00000 | 10.92088  | 100.00000          | 10.89644           |                   |            |  | 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  |        |            | 3.42000   | 213.69989 | 3.42000            | 270.71831          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS13 On 31/01/2017 Spot Bond  |        |            | 5.51000   | 138.87330 | 5.51000            | 141.94197          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS14 On 31/01/2022 Spot Bond  |        |            | 2.71500   | 139.77366 | 2.71500            | 142.56337          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABSI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 0.02675   | 100.00000          | 0.02668            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACIF1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACIF1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL02L On 20/03/2018 Spot Bond |        |            | 100.00000 | 40.46087  | 100.00000          | 40.36178           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL047 On 22/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 84.91423           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL082 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.65051          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL083 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.65051          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL084 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.66853          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL086 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.66853          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL087 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.63249          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL089 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL089/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL089/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL095 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85057           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL096 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84627           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL097 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84459           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL09€ On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84782           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL10€ On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85538           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL10€ On 20/12/2019 Spot Bond |        |            | 9.93000   | 100.04481 | 9.93000            | 100.01786          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL11€ On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL127 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 214.80365          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 214.85518          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85204           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13€ On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL13€ On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.45398          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL141 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.64806          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL141 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL142/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL142/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL142 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86471           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL143 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86824           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL144 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85158           |                   |            |  | 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>      |
| ACL145 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99314           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL151 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85472           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL156 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86032           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL157 On 20/03/2022 Spot Bond |        |            | 10.23000  | 102.39853 | 10.23000           | 102.37031          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL161 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.58590          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL165 On 20/06/2019 Spot Bond |        |            | 10.02000  | 99.39104  | 10.02000           | 99.36450           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL167 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85512           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL168 On 20/06/2017 Spot Bond |        |            | 1.75000   | 129.11628 | 1.75000            | 129.10337          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL169</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL17 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85624           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL173 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL173</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL17 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85223           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL174 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL174</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL17 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86024           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL175 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL175</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL18 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87304           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL181 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL181</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL18 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22006          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL182 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL182</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL18 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27527          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL183 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL183</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL18 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08062          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL184 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL184</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL18 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85284           |                   |            |  | 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>      |
| ACL18 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85082           |                   |            |  | 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>      |
| ACL18 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84872           |                   |            |  | 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>      |
| ACL19 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84833           |                   |            |  | 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>      |
| ACL19 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84833           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL194 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL194 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83944           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL195 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85538           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL196 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84071           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL197 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31231          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL198 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83944           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL200 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84562           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84562           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL202 On 30/01/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 152.69022          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL203 On 14/02/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 153.77539          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL204 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86463           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL208 On 20/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53798          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL210 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86147           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For ACL212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL212 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.37646           |                   |            |  | 0.00        | 0                | 300,000,000        |
| <b>Total ACL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For ACL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| ACL213 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 91.37005           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL214 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86324           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL215 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86342           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL216 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85351           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL217 On 11/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86924          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL218 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30171          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL219 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28314          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL220 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85413           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ACL221 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85655           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ACL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ACL222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ADCB0 On 08/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.10969          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ADCB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ADCB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ADCB0 On 08/03/2018 Spot Bond  |        |            | 100.00000 | 40.04439  | 100.00000          | 39.94522           |                   |            |  | 0.00        | 0                | 0                  |
| ADCB0 On 08/03/2018 Spot Bond  |        |            | 100.00000 | 40.04439  | 100.00000          | 39.94522           |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total ADCB01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ADCB01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ADCB0 On 27/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54859          |                   |            |  | 0.00        | 0                | 50,000,000        |
| <b>Total ADCB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| <b>Total For ADCB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| ADCB0 On 04/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.24319          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ADCB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ADCB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ADCB2 On 31/07/2018 Spot Bond  |        |            | 100.00000 | 31.24974  | 100.00000          | 31.17404           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ADCB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ADCB2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ADCP4 On 15/04/2017 Spot Bond  |        |            | 100.00000 | 50.00000  | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total ADCP4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ADCP4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AFS1U On 27/09/2019 Spot Bond  |        |            | 100.00000 | 22.72259  | 100.00000          | 22.66693           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AFS1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AFS1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AFS2U On 02/07/2020 Spot Bond  |        |            | 100.00000 | 4.21017   | 100.00000          | 4.19997            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AFS2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AFS2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF2A:On 18/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42852          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF2A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF2B:On 18/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47496          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF2B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF2B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF2C:On 18/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.62969          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF2C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF2C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3A On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3A:On 18/10/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38209          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3A:On 18/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.39758          |                   |            |  | 0.00        | 0                | 0                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total AHF3A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3B On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3B:On 18/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.78436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3B:On 18/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.70708          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3C On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3C:On 18/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.33980          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3C:On 18/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.10859          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHL01L On 15/04/2020 Spot Bond |        |            | 100.00000 | 39.26376  | 100.00000          | 39.43456           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHL1A:On 15/04/2020 Spot Bond  |        |            | 100.00000 | 13.09171  | 100.00000          | 13.45091           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHL1AU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHL1AU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHY2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 11.51237  | 100.00000          | 11.46872           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHY2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHY2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AIG2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 9.37655   | 100.00000          | 9.34100            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AIG2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AIG2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 9.44000   | 100.42564 | 9.44000            | 100.40006          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 10.45000  | 107.06900 | 10.45000           | 107.03905          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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  |        |            | 9.97500   | 96.64913  | 9.97500            | 96.62314           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AIR04U On 26/10/2029 Spot Bond |        |            | 100.00000 | 12.95829  | 100.00000          | 12.92945           |                   |            |  | 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  |        |            | 10.71000  | 95.43072  | 10.71000           | 95.40322           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 3.11500   | 174.32734 | 3.11500            | 174.30341          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF01 On 26/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.97105          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF02 On 26/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.10050          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF03 On 07/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.93580          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF04 On 21/10/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.44182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS116L On 15/01/2018 Spot Bond |        |            | 100.00000 | 63.62874  | 100.00000          | 63.47459           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS116U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS116U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS120L On 01/02/2018 Spot Bond |        |            | 100.00000 | 42.96864  | 100.00000          | 42.86454           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS120U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS120U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS126L On 19/02/2019 Spot Bond |        |            | 100.00000 | 14.29544  | 100.00000          | 14.26081           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS126U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS126U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS127L On 19/02/2019 Spot Bond |        |            | 100.00000 | 14.29544  | 100.00000          | 14.26081           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total AS127U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS127U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS133L On 07/12/2033 Spot Bond |        |            | 100.00000 | 3.91660   | 100.00000          | 3.91106            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS133U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS133U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS139L On 30/03/2026 Spot Bond |        |            | 100.00000 | 0.06021   | 100.00000          | 0.06015            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS139U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS139U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS167L On 04/10/2021 Spot Bond |        |            | 100.00000 | 11.22485  | 100.00000          | 11.16433           |                   |            |  | 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 | 18.74714  | 100.00000          | 18.64606           |                   |            |  | 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>      |
| ASN007 On 03/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN006 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.22572          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN007 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87146           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN008 On 06/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN010 On 04/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN011 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86030           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN012 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81134           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN013 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ASN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN014 On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN015 On 11/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.28000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN016 On 09/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 116.28383          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN020 On 07/12/2033 Spot Bond |        |            | 3.00000   | 241.06573 | 3.00000            | 241.03335          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN022 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.42902           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN028 On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.71910           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN032 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN034 On 10/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85896          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN036 On 07/12/2033 Spot Bond |        |            | 3.01500   | 169.55598 | 3.01500            | 214.79849          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN037 On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN041 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87050           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN046 On 12/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ASN048 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN048</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 19/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN051 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN051</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 16/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN057 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN057</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 22/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34936          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN058 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN058</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 28/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23712          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN059 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN059</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06 On 30/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06 On 14/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.24479           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN062 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN062</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06 On 22/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN064 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN064</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06 On 01/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32137          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN066 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN066</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06 On 15/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.96401           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN068 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN068</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN06 On 07/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94067          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN069 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN069</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN07 On 12/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN070 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN070</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN07 On 20/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 90.60045           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <b>Total ASN073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN07: On 23/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN07: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83400           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN08: On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85841           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN08: On 10/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04736          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN08: On 17/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN08: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.40796           |                   |            |  | 0.00        | 52,000,000        | 52,000,000        |
| <b>Total ASN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>52,000,000</b> | <b>52,000,000</b> |
| <b>Total For ASN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>52,000,000</b> | <b>52,000,000</b> |
| ASN08: On 03/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25835          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN08: On 25/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.94307          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN08: On 01/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.04163          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN08: On 05/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN09: On 08/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60802          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN090 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN090</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN09: On 16/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <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>           |
| ASN091 On 21/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39789          |                   |            |  | 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>           |
| ASN092 On 29/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN094 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN094</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN094 On 10/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88288          |                   |            |  | 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>           |
| ASN096 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 67.11321           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN099 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN099</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN111 On 02/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31390          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN112 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85458           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN113 On 08/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17938          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN114 On 03/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN115 On 10/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN119 On 27/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18951          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ASN119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN121 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81334           |                   |            |  | 0.00        | 400,000,000        | 200,000,000        |
| <b>Total ASN121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| <b>Total For ASN121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| ASN121 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85750           |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ASN125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN125 On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51830          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN128 On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52411          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN129 On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51025          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN130 On 03/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23432          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN131 On 03/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23250          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN132 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81495           |                   |            |  | 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>      |
| ASN134 On 05/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN135 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 78.77000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN136 On 31/01/2022 Spot Bond |        |            | 3.44500   | 137.77884 | 3.44500            | 137.75884          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN137 On 30/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN140 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 78.77953           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN141 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85865           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ASN142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92687          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 28/04/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 20/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 58.51370           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03288          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03288          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 31/01/2022 Spot Bond |        |            | 3.49000   | 137.48898 | 3.49000            | 137.46884          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 31/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.19002           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32038          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 31/03/2031 Spot Bond |        |            | 3.76000   | 90.29961  | 3.76000            | 157.10527          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 29/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 06/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN15: On 14/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.21400          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ASN158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN158 On 27/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN160 On 08/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN161 On 19/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60003          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN162 On 26/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35978          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN163 On 29/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN164 On 06/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN165 On 20/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84557           |                   |            |  | 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 |        |            |           | 100.00000 | 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 30/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36097          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN174 On 02/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30112          |                   |            |  | 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>      |
| ASN35U On 20/12/2016 Spot Bond |        |            | 100.00000 | 98.64865  | 100.00000          | 98.38275           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN35U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN35U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN38U On 20/12/2017 Spot Bond |        |            | 100.00000 | 45.09269  | 100.00000          | 44.98225           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ASN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN38U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN39I On 20/12/2017 Spot Bond |        |            | 100.00000 | 45.15101  | 100.00000          | 45.04043           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN40I On 20/12/2017 Spot Bond |        |            | 100.00000 | 44.88857  | 100.00000          | 44.77863           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN40U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN40U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN43I On 10/03/2017 Spot Bond |        |            | 100.00000 | 82.75523  | 100.00000          | 82.57174           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN43U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN43U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN50I On 16/03/2018 Spot Bond |        |            | 100.00000 | 45.28155  | 100.00000          | 45.17065           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN50U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN50U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN55I On 29/12/2016 Spot Bond |        |            | 100.00000 | 98.14984  | 100.00000          | 97.89156           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN55U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN55U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN75I On 20/09/2020 Spot Bond |        |            | 100.00000 | 4.34445   | 100.00000          | 4.33381            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN75U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN75U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN89I On 02/10/2018 Spot Bond |        |            | 100.00000 | 32.80920  | 100.00000          | 32.72972           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN89U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN89U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAR00 On 12/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04316          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAR001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAR001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW11 On 01/10/2018 Spot Bond  |        |            | 9.34000   | 102.73613 | 9.34000            | 102.71037          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW13 On 17/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.61373          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW17 On 05/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.91429           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW17 On 05/12/2018 Spot Bond  |        |            | 100.00000 | 28.61735  | 100.00000          | 28.54648           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total BAW17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.89443           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW19 On 05/12/2020 Spot Bond  |        |            | 10.80500  | 96.31937  | 10.80500           | 96.29153           |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 10.42500  | 97.57941  | 10.42500           | 97.55203           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 102.05887 | 9.30000            | 102.03325          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW21/R208 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW21/R208</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.17936          |                   |            |  | 0.00        | 0                | 1,183,430,507        |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,183,430,507</b> |
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,183,430,507</b> |
| BAW23 On 15/10/2017 Spot Bond  |        |            | 100.00000 | 59.36432  | 100.00000          | 59.22051           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW24 On 30/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.02546          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW3 On 02/10/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.81711          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW8 On 02/10/2017 Spot Bond   |        |            | 9.43000   | 102.37599 | 9.43000            | 102.35008          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA08 On 31/12/2017 Spot Bond |        |            | 12.22413  | 101.99745 | 12.22413           | 101.98029          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA18 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA18 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.47772          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BAYA19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA21 On 30/06/2017 Spot Bond |        |            | 12.36216  | 101.20550 | 12.36216           | 101.61766          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA24 On 30/06/2017 Spot Bond |        |            | 12.20500  | 101.70649 | 12.20500           | 101.67327          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA25 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.34991          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA26 On 30/09/2017 Spot Bond |        |            | 12.13000  | 93.71198  | 12.13000           | 100.65280          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA27 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA30 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.40523          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA32 On 31/03/2018 Spot Bond |        |            | 11.89000  | 88.64580  | 11.89000           | 102.86815          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA33 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.34356          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA34 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.39462          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA35 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38799          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA36 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 83.56533           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA37 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04595          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA41 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.15317           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA42 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.39496          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA43 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.32384          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA44 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.32384          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA45 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.39507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA50 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03751          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA51 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.54257          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA52 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.56872          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA53 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03715          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA54 On 30/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.56885          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB03 On 31/12/2016 Spot Bond |        |            | 15.49661  | 103.13937 | 15.49661           | 103.13501          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB04 On 31/03/2017 Spot Bond |        |            | 14.61949  | 102.90342 | 14.61949           | 102.84703          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BAYB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB04 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.05875          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB05 On 31/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.05856          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB06 On 31/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.05865          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB07 On 30/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.16047          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB08 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.70131          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYC10 On 31/12/2016 Spot Bond |        |            | 100.00000 | 95.80052  | 100.00000          | 95.54974           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD11 On 30/06/2035 Spot Bond |        |            | 100.00000 | 22.47323  | 100.00000          | 22.41879           |                   |            |  | 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 | 20.45317  | 100.00000          | 20.40362           |                   |            |  | 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 | 12.62541  | 100.00000          | 12.59482           |                   |            |  | 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 | 12.62541  | 100.00000          | 12.59482           |                   |            |  | 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 | 15.26472  | 100.00000          | 15.22774           |                   |            |  | 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 | 13.22662  | 100.00000          | 13.19458           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <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>           |
| BC114L On 30/01/2017 Spot Bond |        |            | 100.00000 | 88.80779  | 100.00000          | 88.59223           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BC114U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BC114U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BC115L On 14/02/2017 Spot Bond |        |            | 100.00000 | 85.68075  | 100.00000          | 85.48009           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BC115U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BC115U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BC116L On 24/02/2017 Spot Bond |        |            | 100.00000 | 83.71560  | 100.00000          | 83.52403           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BC116U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BC116U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BCJ04 On 21/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.25143          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total BCJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For BCJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| BCJ06 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.57017          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BCJ06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BCJ06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BCJ09 On 25/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18051          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BCJ09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BCJ09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BCJ10 On 12/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.54229          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BCJ10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BCJ10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BCJ11 On 14/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.71039          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BCJ11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BCJ11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BCP3U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 16.72874  | 100.00000          | 16.68777           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BCP3U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BCP3U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BCP4U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 16.72874  | 100.00000          | 16.68777           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BCP4U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BCP4U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BD0202 On 31/12/2018 Spot Bond |        |            | 2.53000   | 102.10427 | 2.53000            | 196.69003          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BD0202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BD0202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BD0202 On 28/04/2028 Spot Bond |        |            | 8.90000   | 93.31465  | 8.90000            | 166.85628          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total BD0205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD0205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD0205 On 02/03/2028 Spot Bond |        |            | 8.90000   | 94.68088  | 8.90000            | 167.38249          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BD0206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD0206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD0302 On 18/04/2028 Spot Bond |        |            | 9.28500   | 93.20946  | 9.28500            | 93.18622           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD311E On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BD311E SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD311E</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BEER02 On 28/03/2018 Spot Bond |        |            | 8.66000   | 99.68785  | 8.66000            | 99.66451           |                   |            |  | 0.00        | 0                | 790,000,000        |
| <b>Total BEER02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>790,000,000</b> |
| <b>Total For BEER02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>790,000,000</b> |
| BG1A7U On 21/11/2032 Spot Bond |        |            | 100.00000 | 9.05408   | 100.00000          | 9.03214            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG1A7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG1A7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG1A8U On 21/11/2032 Spot Bond |        |            | 100.00000 | 7.83515   | 100.00000          | 7.81617            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG1A8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG1A8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG1B2U On 23/11/2032 Spot Bond |        |            | 100.00000 | 7.83515   | 100.00000          | 7.81617            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG1B2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG1B2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG1C2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 8.31212   | 100.00000          | 8.29198            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG1C2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG1C2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG1D2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 0.00008   | 100.00000          | 0.00008            |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG1D2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG1D2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG1E2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 11.12095  | 100.00000          | 11.09401           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG1E2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG1E2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG1F2U On 21/11/2032 Spot Bond |        |            | 100.00000 | 15.36071  | 100.00000          | 15.32349           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG1F2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG1F2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG42A On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value              | Contracts Traded   | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|--------------------|---------------|
| <b>Total BG42A1 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BG42A1</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BG42A: On 15/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97694           |                   |                           | 0.00               | 0                  | 0             |
| <b>Total BG42A2 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BG42A2</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BG42A: On 15/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97655           |                   |                           | 0.00               | 0                  | 0             |
| <b>Total BG42A3 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For BG42A3</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| BG42A: On 15/03/2017 Spot Bond |        |            | 8.93000   | 102.15072 | 8.93000            | 102.12627          |                   | 893,000,000,000.00        | 100,000,000        | 100,000,000        |               |
| <b>Total BG42A4 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>893,000,000,000.00</b> | <b>100,000,000</b> | <b>100,000,000</b> |               |
| <b>Total For BG42A4</b>        |        |            |           |           |                    |                    |                   | <b>893,000,000,000.00</b> | <b>100,000,000</b> | <b>100,000,000</b> |               |
| BG42B On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.98755           |                   | 0.00                      | 0                  | 0                  |               |
| <b>Total BG42B SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| <b>Total For BG42B</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| BG42C On 15/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.97317           |                   | 0.00                      | 0                  | 0                  |               |
| <b>Total BG42C SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| <b>Total For BG42C</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| BG42D On 15/03/2017 Spot Bond  |        |            | 100.00000 | 80.21978  | 100.00000          | 99.72603           |                   | 0.00                      | 0                  | 0                  |               |
| <b>Total BG42DU SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| <b>Total For BG42DU</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| BG42Y: On 15/03/2017 Spot Bond |        |            | 100.00000 | 80.21978  | 100.00000          | 99.72603           |                   | 0.00                      | 0                  | 0                  |               |
| <b>Total BG42YU SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| <b>Total For BG42YU</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| BGL01 On 19/11/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42902          |                   | 0.00                      | 0                  | 0                  |               |
| <b>Total BGL01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| <b>Total For BGL01</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| BGL02 On 19/11/2019 Spot Bond  |        |            | 11.68000  | 98.71350  | 11.68000           | 98.68254           |                   | 0.00                      | 0                  | 0                  |               |
| <b>Total BGL02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| <b>Total For BGL02</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| BGL03 On 05/02/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11121          |                   | 0.00                      | 400,000,000        | 200,000,000        |               |
| <b>Total BGL03 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>400,000,000</b> | <b>200,000,000</b> |               |
| <b>Total For BGL03</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>400,000,000</b> | <b>200,000,000</b> |               |
| BGL04 On 05/02/2025 Spot Bond  |        |            | 11.57000  | 94.49427  | 11.57000           | 99.63531           |                   | 0.00                      | 0                  | 0                  |               |
| <b>Total BGL04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| <b>Total For BGL04</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>           | <b>0</b>           |               |
| BGL05 On 04/09/2025 Spot Bond  |        |            | 11.70500  | 101.33523 | 11.70500           | 102.12858          |                   | 0.00                      | 0                  | 0                  |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total BGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL06 On 04/09/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41824          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL07 On 03/09/2027 Spot Bond |        |            | 12.27500  | 100.58584 | 12.27500           | 101.41301          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL08 On 03/09/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27257          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL09 On 29/09/2020 Spot Bond |        |            | 11.70500  | 101.47324 | 11.70500           | 101.44136          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL10 On 05/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13236          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL11 On 05/05/2021 Spot Bond |        |            | 12.08500  | 102.03298 | 12.08500           | 102.45821          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL12 On 20/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72357          |                   |            |  | 0.00        | 0                  | 10,000,000         |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>10,000,000</b>  |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>10,000,000</b>  |
| BGL13 On 20/08/2021 Spot Bond |        |            | 12.12500  | 102.34704 | 12.12500           | 102.31431          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGL14 On 03/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25594          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGL14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGL14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BGR03 On 21/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.03151          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total BGR03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BGR03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BID04 On 23/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42448          |                   |            |  | 0.00        | 400,000,000        | 100,000,000        |
| <b>Total BID04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| <b>Total For BID04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| BID05 On 26/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82580          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total BID05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BID05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BID06 On 30/06/2019 Spot Bond  |        |            | 9.44000   | 102.76206 | 9.44000            | 102.73617          |                   |            |  | 0.00        | 0                | 2,200,000,000        |
| <b>Total BID06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| <b>Total For BID06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| BLG1A1 On 21/11/2032 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BLG1A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BLG1A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BSR17 On 19/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53155          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BSR17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BSR17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BSR181 On 17/12/2016 Spot Bond |        |            | 100.00000 | 99.45504  | 100.00000          | 99.18479           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BSR18U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BSR18U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC141 On 14/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC141 On 09/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.44861           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC141 On 11/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.40699           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC141 On 06/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.86227           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC141 On 10/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.77455           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC151 On 14/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC151 On 10/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.02805           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC151 On 17/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.68325           |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BTC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC152 On 20/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.56267           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC153 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.39660           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC154 On 30/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.66832           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC155 On 02/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.93146           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC156 On 06/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.27148           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC157 On 07/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.24905           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ18 On 27/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.97830          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZ18B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZ18B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ20 On 27/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.04211          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZ20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZ20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ17 On 17/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88590           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ18 On 19/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58766          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ19 On 10/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88746          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ2 On 10/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91038          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total BWZJ21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX161L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.83181  | 100.00000          | 11.79487           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX161U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX161U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX162L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.83181  | 100.00000          | 11.79487           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX162U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX162U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX163L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.86407  | 100.00000          | 11.82703           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX163U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX163U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX164L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.86407  | 100.00000          | 11.82703           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX164U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BX164U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BYA49L On 30/06/2018 Spot Bond |        |            | 100.00000 | 34.82174  | 100.00000          | 34.73738           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BYA49U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BYA49U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BYB10L On 30/09/2021 Spot Bond |        |            | 100.00000 | 23.52031  | 100.00000          | 23.41687           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BYB10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BYB10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL09 On 29/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.00844          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL12 On 06/09/2018 Spot Bond  |        |            | 15.59000  | 96.82964  | 15.59000           | 96.78950           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL13 On 01/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.81240          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL14 On 01/02/2019 Spot Bond  |        |            | 13.39000  | 100.91665 | 13.39000           | 100.88111          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL16 On 18/05/2017 Spot Bond  |        |            | 8.79000   | 100.97518 | 8.79000            | 100.95174          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CBL16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CBL16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CBL17 On 23/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.42256           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total CBL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL18 On 23/08/2019 Spot Bond |        |            | 13.39000  | 98.26139  | 13.39000           | 98.22678           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL20 On 14/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.84606           |                   |            |  | 0.00        | 0                | 200,000,000          |
| <b>Total CBL20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b>   |
| <b>Total For CBL20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,000</b>   |
| CBL22 On 06/05/2020 Spot Bond |        |            | 10.40500  | 95.56737  | 10.40500           | 95.54059           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL23 On 18/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70752          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL24 On 21/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15787          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL25 On 06/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98145          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL26 On 06/05/2021 Spot Bond |        |            | 10.70500  | 102.56285 | 10.70500           | 102.53331          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CCT01 On 23/06/2023 Spot Bond |        |            | 10.80500  | 107.84420 | 10.80500           | 107.81319          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CCT02 On 12/06/2024 Spot Bond |        |            | 10.83000  | 104.05251 | 10.83000           | 104.02236          |                   |            |  | 0.00        | 0                | 1,296,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,296,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,296,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 10.88000  | 104.26800 | 10.88000           | 104.23749          |                   |            |  | 0.00        | 0                | 1,346,000,000        |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,346,000,000</b> |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,346,000,000</b> |
| CGR14 On 13/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.90301          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CGR14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CGR14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71010 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR15 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80562          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR16 On 22/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77683           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR17 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55625          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR18 On 04/05/2018 Spot Bond |        |            | 100.00000 | 36.19413  | 100.00000          | 36.10644           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR18U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR18U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR19 On 04/06/2018 Spot Bond |        |            | 100.00000 | 40.12223  | 100.00000          | 40.02288           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR19U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR19U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR20 On 03/07/2018 Spot Bond |        |            | 100.00000 | 33.85421  | 100.00000          | 33.77219           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR20U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR20U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR21 On 12/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.05563          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR22 On 08/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88615          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR23 On 08/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12886          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR24 On 08/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22537          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR25 On 27/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.43608          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR26 On 27/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.94628          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total CGR26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CGR26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CGR27 On 25/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.59236          |                   |            |  | 0.00        | 100,000,000        | 50,000,000        |
| <b>Total CGR27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b> |
| <b>Total For CGR27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,000</b> |
| CIG03 On 30/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.08869          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CIG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CIG03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CIG04 On 30/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.15991          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CIG04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CIG04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CIG05 On 30/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.24184          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CIG05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CIG05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CIG06 On 28/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45684          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CIG06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CIG06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CIG07 On 28/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.48882          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CIG07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CIG07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CIG09L On 07/06/2019 Spot Bond |        |            | 100.00000 | 22.85753  | 100.00000          | 22.78459           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CIG09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CIG09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CIG10 On 29/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.26120          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CIG10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CIG10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CIG11 On 29/07/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.29319          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CIG11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CIG11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CIG12 On 29/07/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34434          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CIG12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CIG12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLA1U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total CLA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For CLA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| CLA2U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                  | 0                 |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLA2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA3U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA3U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA3U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLB1U On 21/11/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLC1U On 21/12/2046 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLC1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLC1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 104.57744 | 10.11000           | 104.54941          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 132.76355 | 3.14000            | 135.03653          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN198 On 13/09/2021 Spot Bond |        |            | 3.41500   | 139.06541 | 3.41500            | 132.73572          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN200 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79880           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN226 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84897           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN227 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83519           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN230 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 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  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN231/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN231/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN237 On 14/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73868          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN237 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN239 On 24/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51574          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN241 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN241</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN241 On 24/02/2019 Spot Bond |        |            | 13.50000  | 95.17728  | 13.50000           | 95.14349           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN242 On 24/02/2019 Spot Bond |        |            | 9.35000   | 102.84571 | 9.35000            | 102.82017          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN243 On 24/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN247 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.11694          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN256 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06443          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN257 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.13076          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN258 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.13076          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN259</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN259 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.13076          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN260 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN260</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN260 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN261 On 26/03/2019 Spot Bond |        |            | 9.82000   | 101.76435 | 9.82000            | 101.73740          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN262 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29657          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN268 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN268</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN268 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68587          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN269 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN269</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN269 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94740           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN272 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85865           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN273 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93247           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN274 On 22/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54424          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN275 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54076          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN277 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.98758           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN278 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38581          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN280 On 10/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97005          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN288 On 30/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49558          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN289 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.29198          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN290 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.24085          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN291 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.91312          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN292 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 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>      |
| CLN292 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.07264          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN293 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN293</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN293 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.21927          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN294 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN294</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN294 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.08994          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN295 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN295</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN295 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83983           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN296 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.07188          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN297 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.23894          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN298 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN298</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN298 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.11862          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN299 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 161.11400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN301 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31987          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN302 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 160.93244          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN303 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 160.52385          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN304 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 160.92306          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN305 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83725          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN313 On 14/11/2022 Spot Bond |        |            | 11.51500  | 92.49230  | 11.51500           | 92.46370           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN314 On 20/03/2023 Spot Bond |        |            | 12.03500  | 93.85910  | 12.03500           | 93.82879           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN315 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03678          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN316 On 20/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83740           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN317 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82110          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN318 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32147          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN319 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23689          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN320 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN320</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN320 On 30/04/2018 Spot Bond |        |            | 8.80500   | 105.43708 | 8.80500            | 101.05283          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN321 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN321</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN321 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33253          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN323 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN324 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84951           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN325 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84711           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN326 On 20/06/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83764           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN327 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84583           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN328 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83304           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN332 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN332</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN332 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03678          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN335 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 140.19080          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN337 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24238          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN339 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81426           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN340 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.04701          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN341 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82635           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN343 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86342           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN344 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84209           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN345 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23219          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN346 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99585          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN349 On 28/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16708          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN350 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN350</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN350 On 28/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN353 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN353</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN353 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN354 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15383          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN358 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN358</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN358 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31455          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN359 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN359</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN359 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86703           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN360 On 20/03/2024 Spot Bond |        |            | 10.69500  | 101.75250 | 10.69500           | 101.72322          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN362 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85603           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN363 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12085          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN364 On 20/03/2024 Spot Bond |        |            | 12.83500  | 103.70533 | 12.83500           | 103.66970          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN365 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16073          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN366 On 06/08/2023 Spot Bond |        |            | 12.86500  | 103.85238 | 12.86500           | 103.81720          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN367 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN367</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN367 On 26/07/2022 Spot Bond |        |            | 10.02000  | 108.76613 | 10.02000           | 108.73723          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN368 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16073          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN369 On 26/07/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32971          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN370 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 81.45911           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN371 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85801           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN372 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85527           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN373 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85543           |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN374 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.11248          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN375 On 20/03/2021 Spot Bond |        |            | 10.10500  | 101.55293 | 10.10500           | 101.52528          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN376 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.81316          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN377 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84182           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN378 On 20/03/2024 Spot Bond |        |            | 10.98000  | 100.35688 | 10.98000           | 100.32726          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN379 On 20/09/2024 Spot Bond |        |            | 11.00000  | 102.57656 | 11.00000           | 102.54622          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN380 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN380</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN380 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83897           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN382 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN382</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN382 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25242          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN383 On 20/09/2024 Spot Bond |        |            | 12.62500  | 99.94674  | 12.62500           | 99.91295           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN384 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82492           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN385 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85514           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN386 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40248          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN387 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84653           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN388 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN389 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN389</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN389 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86192           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN392 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN392</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN392 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 86.30848           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN393 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN393</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN393 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85445           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN394 On 02/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29640          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN395 On 20/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84339           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN396 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN396</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN396 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36587          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN397 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN397</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN397 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79524          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN398 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79120          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN399 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85435           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN400 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN400</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN400 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83739           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN401 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN401</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN401 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91398          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN402 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91398          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN403 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN403</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN403 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72253          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN404 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN404</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN404 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.16443           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN406 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN406</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN406 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85354           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN407 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN407 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70661          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN409 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83904           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN410 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN410 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83823           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN411 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71433          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN412 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN412</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN412 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84065           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN413 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN413</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN413 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81008           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN414 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN414</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN414 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83259           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN415 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.81470          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN416 On 20/09/2020 Spot Bond |        |            | 4.00000   | 100.94534 | 4.00000            | 107.85617          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN417 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN417</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN417 On 23/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.74843           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN418 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82459           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN419 On 18/04/2028 Spot Bond |        |            | 7.01000   | 45.77805  | 7.01000            | 46.36628           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.82298           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN420 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72542          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN421 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76460           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN422 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN422</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN422 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78293           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN423 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN423</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN423 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76460           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN424 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.10219          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN425 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78852           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| CLN427 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83455           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN427 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN427</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN428 On 15/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79580          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN428 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN428</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN429 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79092           |                   |            |  | 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>      |
| CLN430 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.42092          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN430 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN430</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN431 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.74817           |                   |            |  | 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>      |
| CLN432 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.74791           |                   |            |  | 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>      |
| CLN433 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.73839           |                   |            |  | 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>      |
| CLN434 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 110.18368          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN434 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN434</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN435 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.87304          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN435 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN435</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN436 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83988           |                   |            |  | 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>      |
| CLN437 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.23776          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN437 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN437</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN438 On 22/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total CLN438 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN438</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN438 On 03/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11925          |                   |            |  | 0.00        | 300,000,000        | 150,000,000        |
| <b>Total CLN439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| <b>Total For CLN439</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>300,000,000</b> | <b>150,000,000</b> |
| CLN439 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.06753          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN440 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN440</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN440 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.71115           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN441 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN441</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN441 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87427           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN442 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN442</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN442 On 23/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58967          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN444 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN444</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN444 On 24/05/2021 Spot Bond |        |            | 10.77500  | 102.61406 | 10.77500           | 102.58431          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN445 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.53336           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN446 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN446</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN446 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83833           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN447 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN447</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN447 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.64149           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN448 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN448</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN448 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88313           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN449 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87919           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN450 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88476           |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CLN451 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN451</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN451 On 31/01/2022 Spot Bond |        |            | 4.11500   | 133.53508 | 4.11500            | 133.51330          |                   |            |  | 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 |        |            | 6.02000   | 96.42950  | 6.02000            | 95.54927           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN453 On 31/01/2025 Spot Bond |        |            | 5.66000   | 98.90753  | 5.66000            | 98.04361           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN454 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN454</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN454 On 04/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55609          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN455 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN455</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN455 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81961           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN456 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN456</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN456 On 17/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72140          |                   |            |  | 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 |        |            |           | 100.00000 | 0.00000            | 100.40251          |                   |            |  | 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>      |
| CLN55 On 18/04/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 189.96055          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN61 On 02/03/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 9.28500   | 93.20946  | 9.28500            | 93.18622           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN81 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN81</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN88 On 28/04/2028 Spot Bond  |        |            | 8.90000   | 37.94019  | 8.90000            | 166.85628          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN88 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN88</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN89 On 02/03/2028 Spot Bond  |        |            | 8.90000   | 38.44873  | 8.90000            | 167.38249          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total CLN89 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN89</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLNF06 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85635           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLNF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLNF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLNF07 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85464           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLNF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLNF07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLNF08 On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74080          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLNF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLNF08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLNF09 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85304           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLNF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLNF09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLNF10 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32147          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLNF10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLNF10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLNF11 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86495           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLNF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLNF11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLNF12 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85864           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLNF12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLNF12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLNF13 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.21009           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLNF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLNF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLNF14 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85858           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLNF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLNF14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLNF15 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85273           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total CLNF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLNF15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| COH00 On 26/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44721          |                   |            |  | 0.00        | 0                | 10,000,000        |
| <b>Total COH001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| <b>Total For COH001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| COH00 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.59532          |                   |            |  | 0.00        | 0                | 0                 |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                     | Contracts Traded  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|
| <b>Total COH002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For COH002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| COJ04 On 05/06/2018 Spot Bond  |        |            | 9.23000   | 99.93198  | 9.23000            | 99.90720           |                   |            | 738,400,000,000.00        | 80,000,000        | 1,000,000,000        |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>738,400,000,000.00</b> | <b>80,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For COJ04</b>         |        |            |           |           |                    |                    |                   |            | <b>738,400,000,000.00</b> | <b>80,000,000</b> | <b>1,000,000,000</b> |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 10.05500  | 110.37848 | 10.05500           | 110.34874          |                   |            | 0.00                      | 0                 | 1,000,000,000        |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>1,000,000,000</b> |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>1,000,000,000</b> |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 10.31500  | 104.01219 | 10.31500           | 103.98330          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total COJ07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For COJ07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 11.08000  | 101.95900 | 11.08000           | 101.92896          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 10.58500  | 98.10572  | 10.58500           | 98.07792           |                   |            | 0.00                      | 0                 | 600,000,000          |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>600,000,000</b>   |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>600,000,000</b>   |
| COT01 On 03/04/2023 Spot Bond  |        |            | 10.76000  | 94.38780  | 10.76000           | 94.36062           |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| COT02 On 03/04/2028 Spot Bond  |        |            | 11.63000  | 93.14306  | 11.63000           | 93.11414           |                   |            | 0.00                      | 0                 | 350,000,000          |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>350,000,000</b>   |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>350,000,000</b>   |
| COT03 On 05/06/2028 Spot Bond  |        |            | 11.63000  | 86.69522  | 11.63000           | 86.66829           |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| CPL003 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total CPL003 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For CPL003</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| CPL01U On 12/12/2019 Spot Bond |        |            | 100.00000 | 15.82163  | 100.00000          | 15.78245           |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total CPL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For CPL01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| CPL021 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00                      | 0                 | 0                    |
| <b>Total CPL021 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| <b>Total For CPL021</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |
| CPL022 On 23/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00                      | 0                 | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total CPL022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL024 On 27/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL02L On 12/03/2020 Spot Bond |        |            | 100.00000 | 12.99624  | 100.00000          | 12.96406           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL03L On 12/12/2018 Spot Bond |        |            | 100.00000 | 27.36461  | 100.00000          | 27.29684           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL05L On 30/10/2018 Spot Bond |        |            | 100.00000 | 30.48624  | 100.00000          | 30.41238           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL06L On 30/11/2018 Spot Bond |        |            | 100.00000 | 28.34193  | 100.00000          | 28.27174           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 12.08000  | 98.12148  | 12.08000           | 98.09022           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN38L On 10/06/2018 Spot Bond |        |            | 100.00000 | 38.57135  | 100.00000          | 38.47583           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DEN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN38U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN39L On 10/06/2018 Spot Bond |        |            | 100.00000 | 33.17675  | 100.00000          | 33.09459           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DEN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN40L On 10/06/2018 Spot Bond |        |            | 100.00000 | 39.05329  | 100.00000          | 38.95658           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DEN40U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN40U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG4 On 29/09/2017 Spot Bond  |        |            | 8.45500   | 100.25116 | 8.45500            | 100.22822          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG4 On 29/09/2017 Spot Bond  |        |            | 6.86000   | 101.44505 | 6.86000            | 101.42614          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG44/R203 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG44/R203</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG5 On 04/02/2017 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.93445          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total DENG59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DENG59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DENG6 On 27/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.35616          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DENG61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DENG61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DENG6 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.35500          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DENG62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DENG62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DENG6 On 03/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21133          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DENG63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DENG63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DLTB03 On 09/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69112          |                   |            |  | 0.00        | 0                | 40,000,000         |
| <b>Total DLTB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,000</b>  |
| <b>Total For DLTB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,000</b>  |
| DLTB03 On 09/10/2017 Spot Bond |        |            | 100.00000 | 65.64727  | 100.00000          | 65.48824           |                   |            |  | 0.00        | 0                | 0                  |
| DLTB03 On 09/10/2017 Spot Bond |        |            | 100.00000 | 65.64727  | 100.00000          | 65.48824           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DLTB03/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DLTB03/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DNG60 On 04/08/2017 Spot Bond  |        |            | 100.00000 | 62.16455  | 100.00000          | 62.04147           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DNG60U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DNG60U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DOL003 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81452           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DOL003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DOL003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DOL004 On 24/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97628          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DOL004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DOL004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DOL009 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 63.55746           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DOL009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DOL009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV2021 On 18/06/2021 Spot Bond |        |            | 9.87500   | 96.91197  | 9.87500            | 96.88645           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV22 On 07/02/2020 Spot Bond   |        |            | 9.74000   | 102.54488 | 9.74000            | 102.51838          |                   |            |  | 0.00        | 0                | 181,400,000        |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>181,400,000</b> |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>181,400,000</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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| DV22/R On 07/02/2020 Spot Bond |        |            | 100.00000 | 19.64241  | 100.00000          | 19.59918           |                   |            | 0.00        | 0                | 0                    |
| <b>Total DV22/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DV22/R207</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DV23 On 27/02/2023 Spot Bond   |        |            | 10.25000  | 101.83226 | 10.25000           | 101.80460          |                   |            | 0.00        | 0                | 180,900,000          |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>180,900,000</b>   |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>180,900,000</b>   |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 13.33230  | 100.00000          | 13.30295           |                   |            | 0.00        | 0                | 0                    |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 13.33230  | 100.00000          | 13.30295           |                   |            | 0.00        | 0                | 0                    |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DV24 On 18/02/2024 Spot Bond   |        |            | 10.29500  | 100.08816 | 10.29500           | 100.06086          |                   |            | 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   | 103.10721 | 9.69000            | 103.08070          |                   |            | 0.00        | 0                | 0                    |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.10721 | 9.69000            | 103.08070          |                   |            | 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   |        |            | 11.11000  | 96.58067  | 11.11000           | 96.55230           |                   |            | 0.00        | 0                | 1,000,000,000        |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.23755 | 10.10000           | 103.20991          |                   |            | 0.00        | 0                | 0                    |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.23755 | 10.10000           | 103.20991          |                   |            | 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>             |
| DVC020 On 24/02/2017 Spot Bond |        |            | 100.00000 | 0.00000   | 0.00000            | 100.46462          |                   |            | 0.00        | 0                | 0                    |
| <b>Total DVC020 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVC020</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVC02 On 24/02/2017 Spot Bond  |        |            | 100.00000 | 0.00000   | 0.00000            | 106.78408          |                   |            | 0.00        | 0                | 0                    |
| <b>Total DVC021 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVC021</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVC02 On 16/03/2017 Spot Bond  |        |            | 100.00000 | 0.00000   | 0.00000            | 99.88591           |                   |            | 0.00        | 0                | 0                    |
| <b>Total DVC023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVC023</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVC02 On 16/03/2017 Spot Bond  |        |            | 100.00000 | 0.00000   | 0.00000            | 106.44089          |                   |            | 0.00        | 0                | 0                    |
| <b>Total DVC024 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVC024</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVC25 On 29/08/2017 Spot Bond  |        |            | 100.00000 | 0.00000   | 0.00000            | 100.33563          |                   |            | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|--------------------|--------------------|
| <b>Total DVC25 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For DVC25</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| DVC26 On 29/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34818          |                   |                          | 0.00        | 800,000,000        | 200,000,000        |
| <b>Total DVC26 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| <b>Total For DVC26</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| DVF17 On 18/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.85710           |                   |                          | 0.00        | 100,000,000        | 95,000,000         |
| <b>Total DVF17 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>100,000,000</b> | <b>95,000,000</b>  |
| <b>Total For DVF17</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>100,000,000</b> | <b>95,000,000</b>  |
| DVF18 On 30/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.50644          |                   |                          | 0.00        | 400,000,000        | 100,000,000        |
| <b>Total DVF18 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| <b>Total For DVF18</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| DVF19 On 31/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69483          |                   |                          | 0.00        | 0                  | 50,000,000         |
| <b>Total DVF19 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>  |
| <b>Total For DVF19</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>           | <b>50,000,000</b>  |
| DVF20 On 29/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36635          |                   |                          | 0.00        | 400,000,000        | 100,000,000        |
| <b>Total DVF20 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| <b>Total For DVF20</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.37917          |                   |                          | 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>           |
| E170 On 01/08/2020 Spot Bond   |        |            | 8.87000   | 119.06856 | 8.87000            | 119.04048          |                   | 62,090,000,000.00        |             | 7,000,000          | 3,500,000          |
| <b>Total E170 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>62,090,000,000.00</b> |             | <b>7,000,000</b>   | <b>3,500,000</b>   |
| <b>Total For E170</b>          |        |            |           |           |                    |                    |                   | <b>62,090,000,000.00</b> |             | <b>7,000,000</b>   | <b>3,500,000</b>   |
| E170/R On 01/08/2020 Spot Bond |        |            | 100.00000 | 22.77198  | 100.00000          | 22.72185           |                   | 0.00                     |             | 0                  | 0                  |
| <b>Total E170/R207 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>           | <b>0</b>           |
| <b>Total For E170/R207</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>           | <b>0</b>           |
| ECN20 On 14/03/2020 Spot Bond  |        |            | 9.74000   | 102.17840 | 9.74000            | 102.15156          |                   | 0.00                     |             | 0                  | 0                  |
| <b>Total ECN20 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>           | <b>0</b>           |
| <b>Total For ECN20</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>           | <b>0</b>           |
| ECN22 On 14/03/2022 Spot Bond  |        |            | 9.90500   | 101.82596 | 9.90500            | 101.79877          |                   | 0.00                     |             | 0                  | 0                  |
| <b>Total ECN22 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>           | <b>0</b>           |
| <b>Total For ECN22</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>           | <b>0</b>           |
| ECN24 On 14/03/2024 Spot Bond  |        |            | 10.22500  | 101.11400 | 10.22500           | 101.08614          |                   | 0.00                     |             | 0                  | 0                  |
| <b>Total ECN24 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>           | <b>0</b>           |
| <b>Total For ECN24</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>              |             | <b>0</b>           | <b>0</b>           |
| ECN32 On 14/03/2032 Spot Bond  |        |            | 3.25000   | 104.34574 | 3.25000            | 104.33098          |                   | 0.00                     |             | 0                  | 0                  |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total ECN32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ECN32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EFC04 On 31/08/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EFC04 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EFC04</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EFS00E On 23/10/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.66193          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EFS00B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EFS00B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EFS0A On 28/10/2023 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EFS0A1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EFS0A1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EFS0A On 28/10/2023 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.34491          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EFS0A2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EFS0A2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EFS0CI On 28/10/2023 Spot Bond  |        |            | 100.00000 | 18.54890  | 100.00000          | 18.50396           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EFS0CU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EFS0CU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL037 On 31/01/2037 Spot Bond   |        |            | 2.87000   | 101.36303 | 2.87000            | 101.34988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL037 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 111.81973 | 2.25000            | 111.80707          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL28 On 02/05/2028 Spot Bond    |        |            | 2.79000   | 126.67360 | 2.79000            | 126.65727          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL29 On 19/11/2029 Spot Bond    |        |            | 2.77000   | 114.04524 | 2.77000            | 114.03061          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL30 On 29/07/2030 Spot Bond    |        |            | 2.77000   | 114.35828 | 2.77000            | 114.34375          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL31 On 02/06/2031 Spot Bond    |        |            | 2.80000   | 105.25877 | 2.80000            | 105.24523          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL36 On 31/01/2036 Spot Bond    |        |            | 2.86000   | 101.90687 | 2.86000            | 101.89366          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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   | 111.81973 | 2.25000            | 111.80707          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EL36/I2038 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL36/I2038</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM01 On 28/07/2020 Spot Bond   |        |            | 10.23500  | 104.95617 | 10.23500           | 104.92771          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM02 On 11/03/2021 Spot Bond   |        |            | 9.98500   | 105.27071 | 9.98500            | 105.24238          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM02 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM02</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM03 On 04/05/2024 Spot Bond   |        |            | 10.68000  | 97.95178  | 10.68000           | 97.92363           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM03 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM03</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EMM04 On 16/05/2028 Spot Bond   |        |            | 10.89500  | 89.50185  | 10.89500           | 93.79979           |                   |            |  | 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   |        |            | 11.16000  | 98.45700  | 11.16000           | 99.60507           |                   |            |  | 0.00        | 0                | 2,666,666,400        |
| <b>Total EMM05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,666,666,400</b> |
| <b>Total For EMM05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,666,666,400</b> |
| EMM06 On 23/06/2025 Spot Bond   |        |            | 10.78000  | 96.87494  | 10.78000           | 97.99649           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EMM06 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EMM06</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF002 On 28/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.39669          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF004 On 06/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92629          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF004 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF004</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF006 On 19/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.56654          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF006 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF006</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF007 On 02/09/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29942          |                   |            |  | 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>             |
| EPF008 On 12/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04671          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total EPF008 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF008</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF008 On 30/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.79093          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF009 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF009</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF009 On 07/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.93873          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF010 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF010</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF010 On 01/09/2018 Spot Bond  |        |            | 100.00000 | 21.71225  | 100.00000          | 21.65848           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF011U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF011U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF011U On 01/09/2019 Spot Bond |        |            | 100.00000 | 8.89334   | 100.00000          | 8.87131            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF02U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF02U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF02U On 22/02/2017 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.59890          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC24 On 06/03/2017 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 102.61825          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC26 On 06/09/2017 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.18857          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC27 On 04/05/2017 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.87805          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC28 On 06/11/2017 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 100.94531          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS05 On 25/04/2017 Spot Bond   |        |            | 100.00000 |           | 0.00000            | 100.98027          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS05 On 25/04/2017 Spot Bond   |        |            | 100.00000 | 92.22314  | 100.00000          | 91.99821           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS05/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS05/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS06 On 09/04/2018 Spot Bond   |        |            | 100.00000 |           | 0.00000            | 100.77553          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total EQS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS07 On 09/04/2018 Spot Bond  |        |            | 12.89000  | 96.58153  | 12.89000           | 96.54839           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS08 On 04/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04564          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS08A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS08A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS08 On 04/10/2018 Spot Bond  |        |            | 100.00000 | 33.66209  | 100.00000          | 33.58054           |                   |            |  | 0.00        | 0                | 0             |
| EQS08 On 04/10/2018 Spot Bond  |        |            | 100.00000 | 33.77972  | 100.00000          | 33.69789           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS08A/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS08A/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69232          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69371          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72864          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.76512          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-----------------------|---------------|
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00               | 0                     | 0             |
| <b>Total ERSA14 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA14</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66706          |                   |                             | 0.00               | 0                     | 0             |
| <b>Total ERSA15 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA15</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00               | 0                     | 0             |
| <b>Total ERSA16 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA16</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.65902          |                   |                             | 0.00               | 0                     | 0             |
| <b>Total ERSA17 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA17</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.64156          |                   |                             | 0.00               | 0                     | 0             |
| <b>Total ERSA18 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA18</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00               | 0                     | 0             |
| <b>Total ERSA19 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA19</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66703          |                   |                             | 0.00               | 0                     | 0             |
| <b>Total ERSA20 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA20</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69168          |                   |                             | 0.00               | 0                     | 0             |
| <b>Total ERSA21 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA21</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66508          |                   |                             | 0.00               | 0                     | 0             |
| <b>Total ERSA22 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA22</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| ERSA2 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68505          |                   |                             | 0.00               | 0                     | 0             |
| <b>Total ERSA23 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| <b>Total For ERSA23</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>              | <b>0</b>      |
| ES18 On 20/04/2018 Spot Bond   |        |            | 8.58000   | 102.23745 | 8.58000            | 102.21386          |                   | 6,799,082,004,000.00        | 792,433,800        | 44,155,016,900        |               |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>6,799,082,004,000.00</b> | <b>792,433,800</b> | <b>44,155,016,900</b> |               |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   | <b>6,799,082,004,000.00</b> | <b>792,433,800</b> | <b>44,155,016,900</b> |               |
| ES18/R On 20/04/2018 Spot Bond |        |            | 9.25000   | 101.40087 | 9.25000            | 101.37569          |                   | 0.00                        | 0                  | 0                     |               |
| <b>Total ES18/R204 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |               |
| <b>Total For ES18/R204</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|-----------------------|
| ES23 On 25/01/2023 Spot Bond   |        |            | 9.43500   | 106.44527 | 9.43500            | 106.41860          |                   |            | 664,693,863,000.00          | 70,449,800         | 2,332,241,500         |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>664,693,863,000.00</b>   | <b>70,449,800</b>  | <b>2,332,241,500</b>  |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            | <b>664,693,863,000.00</b>   | <b>70,449,800</b>  | <b>2,332,241,500</b>  |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 103.86465 | 10.00000           | 103.83711          |                   |            | 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   |        |            | 9.85000   | 89.57440  | 9.85000            | 89.55074           |                   |            | 974,161,060,000.00          | 98,899,600         | 14,725,699,800        |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>974,161,060,000.00</b>   | <b>98,899,600</b>  | <b>14,725,699,800</b> |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>974,161,060,000.00</b>   | <b>98,899,600</b>  | <b>14,725,699,800</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 101.57768 | 7.85000            | 101.55619          |                   |            | 0.00                        | 0                  | 0                     |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| ES33 On 15/09/2033 Spot Bond   |        |            | 10.51000  | 78.37298  | 10.49500           | 78.44677           |                   |            | 3,367,681,464,000.00        | 320,426,400        | 76,831,113,200        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>3,367,681,464,000.00</b> | <b>320,426,400</b> | <b>76,831,113,200</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>3,367,681,464,000.00</b> | <b>320,426,400</b> | <b>76,831,113,200</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 101.86810 | 7.50000            | 101.84739          |                   |            | 0.00                        | 0                  | 0                     |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| ES42 On 25/04/2042 Spot Bond   |        |            | 10.63500  | 82.54382  | 10.63500           | 82.52033           |                   |            | 558,686,328,000.00          | 52,532,800         | 50,763,666,400        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>558,686,328,000.00</b>   | <b>52,532,800</b>  | <b>50,763,666,400</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>558,686,328,000.00</b>   | <b>52,532,800</b>  | <b>50,763,666,400</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 101.17315 | 8.50000            | 101.15001          |                   |            | 0.00                        | 0                  | 0                     |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| EXX01 On 19/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72705          |                   |            | 0.00                        | 0                  | 500,000,000           |
| <b>Total EXX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>500,000,000</b>    |
| <b>Total For EXX01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>500,000,000</b>    |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.57962           |                   |            | 0.00                        | 0                  | 0                     |
| <b>Total EXX02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| <b>Total For EXX02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| FIF01U On 01/11/2018 Spot Bond |        |            | 100.00000 | 33.24151  | 100.00000          | 33.13772           |                   |            | 0.00                        | 0                  | 0                     |
| <b>Total FIF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| <b>Total For FIF01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| FIF02U On 01/11/2018 Spot Bond |        |            | 100.00000 | 33.36132  | 100.00000          | 33.25716           |                   |            | 0.00                        | 0                  | 0                     |
| <b>Total FIF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |
| <b>Total For FIF02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FIF03U On 01/11/2018 Spot Bond |        |            | 100.00000 | 33.51381  | 100.00000          | 33.40918           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF04U On 01/11/2018 Spot Bond |        |            | 100.00000 | 33.66629  | 100.00000          | 33.56119           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB04 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58054          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB05 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40296          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB06 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52676          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB07 On 27/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39975          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB08 On 31/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35728          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB09 On 27/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97610          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB10 On 12/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04698          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC31 On 09/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.83943          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FPA1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 0.25690   | 100.00000          | 0.25628            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FPA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FPA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FPB1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 0.25690   | 100.00000          | 0.25628            |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FR002L On 02/08/2023 Spot Bond |        |            | 100.00000 | 11.58994  | 100.00000          | 11.56187           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FR002U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR002U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FR003L On 02/08/2023 Spot Bond |        |            | 100.00000 | 11.28545  | 100.00000          | 11.25811           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FR003U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR003U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FR2A4J On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FR2A4A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR2A4A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FR2A4I On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FR2A4B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR2A4B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FR2A4C On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FR2A4C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR2A4C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FR2A4I On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FR2A4D SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FR2A4D</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB05 On 21/12/2018 Spot Bond  |        |            | 10.00000  | 97.18494  | 10.00000           | 97.15904           |                   |            | 0.00        | 0                | 360,000,000        |
| <b>Total FRB05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>360,000,000</b> |
| <b>Total For FRB05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>360,000,000</b> |
| FRB09 On 10/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04083          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB10 On 25/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.29565          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB10 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB10</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB11 On 11/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89548          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB12 On 02/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21030          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB13 On 02/06/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 96.11776           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FRB14 On 02/06/2026 Spot Bond |        |            | 10.80500  | 95.65015  | 10.80500           | 97.52745           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB15 On 06/03/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77646          |                   |            | 0.00        | 0                | 300,000,000        |
| <b>Total FRB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For FRB15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| FRB16 On 08/07/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79856          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB17 On 08/01/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97016          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB17/On 08/01/2027 Spot Bond |        |            | 100.00000 | 12.86568  | 100.00000          | 12.83452           |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB17/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB17/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB18 On 13/04/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.27651          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB19 On 14/04/2021 Spot Bond |        |            | 12.00500  | 103.18499 | 12.00500           | 103.15195          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB20 On 15/04/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.51773          |                   |            | 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 |        |            |           | 100.00000 | 0.00000            | 100.61754          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRB22 On 08/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18339          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRB22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRB22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRBC2 On 21/12/2018 Spot Bond |        |            | 10.69000  | 108.11936 | 10.69000           | 108.08860          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRBC21 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRBC21</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRBC2:On 21/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.38997          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRBC22 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRBC22</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRBI22 On 31/01/2022 Spot Bond |        |            | 3.19500   | 136.28543 | 3.19500            | 139.38284          |                   |            |  | 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 |        |            | 3.47000   | 112.60527 | 3.47000            | 269.92643          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.88500   | 112.88896 | 2.88500            | 119.98448          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 3.77000   | 89.86157  | 3.77000            | 156.95579          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 3.81000   | 95.60474  | 3.81000            | 194.05428          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI46 On 31/03/2046 Spot Bond |        |            | 3.98000   | 90.42544  | 3.98000            | 89.93828           |                   |            |  | 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>      |
| FRBZ01 On 30/11/2020 Spot Bond |        |            | 7.12500   | 76.14915  | 7.12500            | 75.69155           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBZ01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ02 On 28/10/2024 Spot Bond |        |            | 9.20900   | 49.99929  | 9.20900            | 49.14513           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ03 On 10/12/2024 Spot Bond |        |            | 9.46000   | 48.58410  | 9.46000            | 47.70331           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC04U On 15/03/2017 Spot Bond |        |            | 100.00000 | 80.21978  | 100.00000          | 99.72603           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC05U On 13/10/2018 Spot Bond |        |            | 100.00000 | 32.31900  | 100.00000          | 32.21809           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC06U On 31/12/2017 Spot Bond |        |            | 100.00000 | 47.16163  | 100.00000          | 47.04738           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC107 On 03/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28839          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC109 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.53395          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC112 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.23167          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC113 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.42234          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC115 On 20/06/2017 Spot Bond |        |            | 7.47000   | 99.89662  | 7.47000            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC116 On 20/06/2017 Spot Bond |        |            | 7.47000   | 99.89662  | 7.47000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC118 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.41769          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC119 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC120 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC121 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.31771          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC122 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.59207          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC123 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC12: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.38281          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC12: On 20/09/2017 Spot Bond |        |            | 6.00000   | 99.91691  | 6.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC12: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC12: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC12: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.51520          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC12: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.03348          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.95215          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC136 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC136</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC137 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC137</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC138 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC138</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC139 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC139</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC140 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC140</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC141 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC141</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC142 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC142</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            | 100.09221 | 66.24826  | 100.09221          | 68.20075           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC143 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC143</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.18972          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC144 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC144</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.30447          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC145 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC145</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15(On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.37572          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC150 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC150</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15(On 20/09/2017 Spot Bond |        |            | 5.76400   | 97.08827  | 5.76400            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC151 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC151</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.39901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.21533          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.27811          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.89413          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.24323          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 14/12/2018 Spot Bond |        |            | 13.22500  | 79.66559  | 13.22500           | 79.63680           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.13173          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.13406          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.97586          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.16194          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 31/01/2025 Spot Bond |        |            | 4.11500   | 106.01482 | 4.11500            | 109.66336          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.30142          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.30142          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.62995          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03678          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.30142          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.18508          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.14090          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.45680          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.95682          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41044          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.77792          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| FRC18: On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.77559          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRC185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC18: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.27825          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC18: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.27825          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC19: On 02/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76018          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRC191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC19: On 02/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84274          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRC192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC19: On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRC193/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC193/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC19: On 20/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.38951          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRC195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC20: On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50045          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRC200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC20: On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50045          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRC202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC20: On 06/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98124          |                   |            |  | 0.00        | 800,000,000        | 400,000,000        |
| <b>Total FRC204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b> |
| <b>Total For FRC204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b> |
| FRC20: On 06/05/2017 Spot Bond |        |            | 8.75000   | 100.91577 | 8.75000            | 100.89780          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRC205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC20: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.24096          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRC206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC207 On 20/09/2021 Spot Bond |        |            | 100.00000 | 11.09167  | 100.00000          | 13.42946           |                   |            |  | 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>      |
| FRC208 On 20/09/2021 Spot Bond |        |            | 100.00000 | 12.50102  | 100.00000          | 12.47040           |                   |            |  | 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>      |
| FRC209 On 07/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.36772           |                   |            |  | 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>      |
| FRC210 On 20/12/2019 Spot Bond |        |            | 100.00000 | 15.34357  | 100.00000          | 17.59704           |                   |            |  | 0.00        | 0                | 0             |
| FRC210 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.34786          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC211 On 29/10/2017 Spot Bond |        |            | 100.00000 | 62.32724  | 100.00000          | 62.17625           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC212 On 07/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95577          |                   |            |  | 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>      |
| FRC213 On 04/06/2021 Spot Bond |        |            | 100.00000 | 11.86492  | 100.00000          | 11.83553           |                   |            |  | 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>      |
| FRC214 On 07/11/2017 Spot Bond |        |            | 100.00000 | 60.89942  | 100.00000          | 60.75189           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC215 On 07/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95572          |                   |            |  | 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>      |
| FRC216 On 07/11/2017 Spot Bond |        |            | 100.00000 | 60.68270  | 100.00000          | 60.53569           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC217 On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95373          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC218 On 07/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91273          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 04/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03735          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 04/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98314          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 31/01/2022 Spot Bond |        |            | 3.52500   | 137.26401 | 3.52500            | 137.24378          |                   |            |  | 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 |        |            |           | 100.00000 | 0.00000            | 100.60001          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 30/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.19037          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.38241          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 25/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.94960          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 31/01/2022 Spot Bond |        |            | 4.38500   | 131.86783 | 4.38500            | 131.84537          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77543           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.31812          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 110.41763          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC237 On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.95494          |                   |            |  | 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>      |
| FRC238 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.58101          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC239 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.42142          |                   |            |  | 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>      |
| FRC240 On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.96693          |                   |            |  | 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>      |
| FRC241 On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55685          |                   |            |  | 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>      |
| FRC242 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.05207          |                   |            |  | 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>      |
| FRC243 On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.18657          |                   |            |  | 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>      |
| FRC244 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.02198          |                   |            |  | 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>      |
| FRC245 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.43404          |                   |            |  | 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>      |
| FRC246 On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.50332          |                   |            |  | 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>      |
| FRC247 On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 90.19750           |                   |            |  | 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>      |
| FRC248 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.20186          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC249</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25 On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 89.30632           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC250 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC250</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC46 On 10/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04976          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC61 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24365          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC66 On 31/01/2022 Spot Bond |        |            | 4.05500   | 110.53174 | 4.05500            | 133.88726          |                   |            |  | 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 |        |            | 4.10500   | 103.48076 | 4.10500            | 133.57555          |                   |            |  | 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 |        |            | 4.08500   | 101.69029 | 4.08500            | 133.70014          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC72 On 31/01/2017 Spot Bond |        |            | 5.97000   | 100.87950 | 5.97000            | 141.85679          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC76 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37343          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC83 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85860           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC84 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84095           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC86 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81729           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC87 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.65007          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total For FRC87</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC94 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.33177          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRC94A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC94A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRC96 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.32944          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRC96A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRC96A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRD01 On 31/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43864          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRD013 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRD013</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRD01 On 22/12/2018 Spot Bond |        |            | 100.00000 | 23.96496  | 100.00000          | 23.90627           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRD01U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRD01U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRD09 On 26/06/2017 Spot Bond |        |            | 100.00000 | 66.55586  | 100.00000          | 66.39286           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRD09U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRD09U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRD13 On 31/12/2019 Spot Bond |        |            | 100.00000 | 16.90426  | 100.00000          | 16.86331           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRD13U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRD13U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRD15 On 31/12/2021 Spot Bond |        |            | 100.00000 | 15.39180  | 100.00000          | 15.27226           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRD15U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRD15U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRJ17 On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.02894          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRJ17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRJ17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRJ18 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22911          |                   |            | 0.00        | 0                  | 90,000,000         |
| <b>Total FRJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>90,000,000</b>  |
| <b>Total For FRJ18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>90,000,000</b>  |
| FRJ19 On 04/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75105          |                   |            | 0.00        | 600,000,000        | 380,000,000        |
| <b>Total FRJ19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>600,000,000</b> | <b>380,000,000</b> |
| <b>Total For FRJ19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>600,000,000</b> | <b>380,000,000</b> |
| FRJ20 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77900          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRJ20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRJ20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRJ21 On 15/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.86997           |                   |            | 0.00        | 500,000,000        | 250,000,000        |
| <b>Total FRJ21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>500,000,000</b> | <b>250,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>500,000,000</b> | <b>250,000,000</b> |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.58730          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS011 On 13/05/2021 Spot Bond |        |            | 100.00000 | 4.69123   | 100.00000          | 4.68221            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS021 On 13/05/2021 Spot Bond |        |            | 100.00000 | 4.69123   | 100.00000          | 4.68221            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRS02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS101 On 15/01/2024 Spot Bond |        |            | 2.37800   | 84.66210  | 2.37800            | 110.15730          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRS100 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS100</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS101 On 31/01/2038 Spot Bond |        |            | 2.77000   | 108.58219 | 2.77000            | 117.68302          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRS101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS102 On 21/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27764          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRS102 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS102</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS103 On 23/01/2024 Spot Bond |        |            | 10.38000  | 101.48682 | 10.38000           | 101.45856          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRS103 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS103</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS104 On 23/01/2024 Spot Bond |        |            | 10.38000  | 101.48682 | 10.38000           | 101.45856          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRS104 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS104</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS108 On 31/01/2038 Spot Bond |        |            | 2.91000   | 105.96473 | 2.91000            | 115.02897          |                   |            | 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>           |
| FRS109 On 07/12/2033 Spot Bond |        |            | 2.95000   | 216.64003 | 2.95000            | 216.61121          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRS109 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS109</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS110 On 31/01/2038 Spot Bond |        |            | 2.88000   | 115.60663 | 2.88000            | 115.59158          |                   |            | 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>           |
| FRS112 On 07/12/2033 Spot Bond |        |            | 2.98000   | 215.80117 | 2.98000            | 215.77228          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total FRS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS112 On 29/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33257          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS113 On 31/01/2025 Spot Bond |        |            | 3.37000   | 115.80577 | 3.37000            | 115.78918          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS114 On 31/03/2038 Spot Bond |        |            | 3.07500   | 112.00813 | 3.07500            | 111.99297          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS115 On 31/01/2038 Spot Bond |        |            | 3.07500   | 112.00813 | 3.07500            | 111.99297          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS119 On 07/12/2033 Spot Bond |        |            | 3.10000   | 117.72375 | 3.10000            | 212.45570          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS120 On 07/12/2033 Spot Bond |        |            | 3.15000   | 211.12132 | 3.15000            | 211.09207          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS121 On 31/01/2025 Spot Bond |        |            | 2.90000   | 104.94138 | 2.90000            | 104.92769          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS122 On 07/12/2033 Spot Bond |        |            | 3.18000   | 165.98916 | 3.18000            | 210.27899          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS123 On 31/01/2038 Spot Bond |        |            | 3.98500   | 96.53065  | 3.98500            | 96.89396           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS124 On 31/03/2028 Spot Bond |        |            | 3.47000   | 102.61564 | 3.47000            | 161.51259          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS126 On 31/01/2038 Spot Bond |        |            | 3.80000   | 87.08969  | 3.80000            | 99.75158           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS127 On 31/03/2028 Spot Bond |        |            | 3.46000   | 102.74127 | 3.46000            | 161.66710          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13: On 31/03/2028 Spot Bond |        |            | 3.52000   | 160.76645 | 3.52000            | 160.74263          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13: On 07/12/2033 Spot Bond |        |            | 3.69000   | 198.19544 | 3.69000            | 197.02335          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13: On 24/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 87.22415           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13: On 31/01/2038 Spot Bond |        |            | 3.73000   | 87.75565  | 3.73000            | 100.85977          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13: On 31/01/2038 Spot Bond |        |            | 3.98500   | 84.25438  | 3.98500            | 96.89396           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13: On 31/01/2038 Spot Bond |        |            | 3.51000   | 104.45752 | 3.51000            | 104.44217          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13: On 31/03/2028 Spot Bond |        |            | 3.33000   | 163.71466 | 3.33000            | 163.69123          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS13: On 07/12/2033 Spot Bond |        |            | 3.46000   | 202.90099 | 3.46000            | 202.87118          |                   |            |  | 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>      |
| FRS14: On 31/03/2028 Spot Bond |        |            | 3.46000   | 161.69081 | 3.46000            | 161.66710          |                   |            |  | 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>      |
| FRS14: On 31/03/2028 Spot Bond |        |            | 3.46000   | 161.69081 | 3.46000            | 161.66710          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS14: On 21/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS14: On 31/03/2028 Spot Bond |        |            | 3.75000   | 94.93070  | 3.75000            | 157.25492          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS145 On 31/01/2025 Spot Bond |        |            | 3.67000   | 113.29421 | 3.67000            | 113.27707          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS146 On 31/01/2022 Spot Bond |        |            | 3.22500   | 139.20621 | 3.22500            | 139.18679          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS147 On 06/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.78400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS148 On 31/03/2028 Spot Bond |        |            | 3.81000   | 156.38392 | 3.81000            | 156.35951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS149 On 31/03/2028 Spot Bond |        |            | 3.85000   | 155.79032 | 3.85000            | 155.76584          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS150 On 31/01/2025 Spot Bond |        |            | 3.64000   | 113.54257 | 3.64000            | 113.52549          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS151 On 31/03/2028 Spot Bond |        |            | 3.82000   | 156.23528 | 3.82000            | 156.21084          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS152 On 31/03/2028 Spot Bond |        |            | 3.86000   | 155.64234 | 3.86000            | 155.61783          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS153 On 08/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81809          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS154 On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91571          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS155 On 03/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61285          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS156 On 07/12/2023 Spot Bond |        |            | 2.78000   | 117.26509 | 2.78000            | 281.10175          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS37 On 07/12/2023 Spot Bond |        |            | 2.67000   | 118.02889 | 2.67000            | 282.93355          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS43 On 07/12/2023 Spot Bond |        |            | 3.39000   | 113.13414 | 3.39000            | 271.19478          |                   |            |  | 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 |        |            | 3.18500   | 98.97871  | 3.18500            | 139.44826          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS49 On 27/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20523          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS51 On 31/01/2022 Spot Bond |        |            | 2.71500   | 142.58130 | 2.71500            | 142.56337          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01556          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS64 On 26/01/2042 Spot Bond |        |            | 2.75000   | 114.05099 | 2.75000            | 114.03655          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS69 On 31/05/2017 Spot Bond |        |            | 104.97509 | 84.09076  | 104.97509          | 83.89003           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS73 On 12/06/2017 Spot Bond |        |            | 101.07593 | 83.09613  | 101.07593          | 82.90904           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS74 On 14/06/2017 Spot Bond |        |            | 100.44759 | 81.29970  | 100.44759          | 81.11838           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS76 On 18/06/2017 Spot Bond |        |            | 100.76967 | 67.69175  | 100.76967          | 67.52483           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS79 On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS81 On 30/10/2042 Spot Bond |        |            | 2.47000   | 120.98249 | 2.47000            | 120.96799          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS82 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS85 On 31/01/2025 Spot Bond |        |            | 2.83000   | 94.75444  | 2.83000            | 120.47095          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS86 On 23/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.45783           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS87 On 31/01/2025 Spot Bond |        |            | 2.86000   | 94.54559  | 2.86000            | 120.20533          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS88 On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43960          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS90 On 07/12/2023 Spot Bond |        |            | 2.87000   | 116.64451 | 2.87000            | 279.61344          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS94 On 08/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89599          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS94 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS94</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS96 On 24/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40628          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS96 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS96</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS97 On 29/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS97 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS97</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRX17 On 15/09/2017 Spot Bond |        |            | 8.16000   | 102.35765 | 8.16000            | 102.33504          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRX17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRX17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRX18 On 14/04/2018 Spot Bond |        |            | 8.45000   | 104.29227 | 8.45000            | 104.26855          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRX18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| <b>Total For FRX18</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| FRX19 On 15/11/2019 Spot Bond |        |            | 8.92000   | 100.93392 | 8.92000            | 100.90959          |                   |                              | 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 |        |            | 9.18500   | 100.41168 | 9.18500            | 100.38691          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total FRX20 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For FRX20</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| FRX23 On 28/02/2023 Spot Bond |        |            | 9.93500   | 92.30116  | 9.93500            | 92.27645           |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| FRX24 On 10/12/2024 Spot Bond |        |            | 10.15000  | 103.37454 | 10.15000           | 103.34643          |                   |                              | 0.00                 | 0                    | 1,400,000,000        |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>1,400,000,000</b> |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>1,400,000,000</b> |
| FRX26 On 01/10/2026 Spot Bond |        |            | 10.57000  | 95.49628  | 10.57000           | 95.46926           |                   |                              | 0.00                 | 0                    | 500,000,000          |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>500,000,000</b>   |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>500,000,000</b>   |
| FRX30 On 31/01/2030 Spot Bond |        |            | 10.79500  | 96.35974  | 10.79500           | 96.33221           |                   | 80,962,500,000,000.00        | 7,500,000,000        | 7,500,000,000        |                      |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>80,962,500,000,000.00</b> | <b>7,500,000,000</b> | <b>7,500,000,000</b> |                      |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   | <b>80,962,500,000,000.00</b> | <b>7,500,000,000</b> | <b>7,500,000,000</b> |                      |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.89000  | 93.03744  | 10.89000           | 93.01064           |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| FRX45 On 14/04/2045 Spot Bond |        |            | 11.01000  | 75.31248  | 11.01000           | 75.29032           |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| FS1A4 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.96422          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total FS1A4 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For FS1A4</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| FS1A5 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.02231          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total FS1A5 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For FS1A5</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| FS1B1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.51990          |                   |                              | 0.00                 | 0                    | 10,000,000           |
| <b>Total FS1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>10,000,000</b>    |
| <b>Total For FS1B1</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>10,000,000</b>    |
| FS1C1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.18508          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total FS1C1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For FS1C1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS1D1 On 20/03/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.48731          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS1D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS1D1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A3 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53668          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS2A3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A4 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45279          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS2A4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A5 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45493          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS2A5 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A5</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2B1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57203          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS2B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2B1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2C1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.58752          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS2C1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2C1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2D1 On 20/08/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.65559          |                   |            | 0.00        | 0                | 0             |
| <b>Total FS2D1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2D1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3A3L On 20/02/2020 Spot Bond |        |            | 100.00000 | 5.84123   | 100.00000          | 5.82708            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS3A3U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A3U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3A4L On 20/02/2022 Spot Bond |        |            | 100.00000 | 0.98000   | 100.00000          | 0.97762            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS3A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A4U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3A5L On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS3A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A5U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3B1L On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS3B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3B1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3C1L On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total FS3C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FS3C1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3D1 On 20/08/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3D1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3D1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A1 On 20/03/2018 Spot Bond |        |            | 100.00000 | 40.46087  | 100.00000          | 40.36178           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A2 On 20/03/2020 Spot Bond |        |            | 100.00000 | 6.78821   | 100.00000          | 6.77158            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A3 On 20/03/2022 Spot Bond |        |            | 100.00000 | 1.13887   | 100.00000          | 1.13608            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A4 On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A5 On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4B1 On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4B1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4B1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4C1 On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4C1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4C1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4D1 On 20/09/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4D1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4D1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A1 On 20/04/2019 Spot Bond |        |            | 100.00000 | 15.90298  | 100.00000          | 15.85333           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A2 On 20/04/2021 Spot Bond |        |            | 100.00000 | 2.83039   | 100.00000          | 2.82155            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A3 On 20/04/2023 Spot Bond |        |            | 100.00000 | 0.50375   | 100.00000          | 0.50218            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FS5A3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A4L On 20/02/2021 Spot Bond |        |            | 100.00000 | 2.57940   | 100.00000          | 2.57315            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A5L On 20/02/2042 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5B1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 2.83039   | 100.00000          | 2.82155            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5C1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 2.83039   | 100.00000          | 2.82155            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5D1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 2.83039   | 100.00000          | 2.82155            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5E1L On 20/02/2021 Spot Bond |        |            | 100.00000 | 2.83039   | 100.00000          | 2.82155            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5E1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5E1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GBL02 On 15/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.53222          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GBL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GBL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GFC04 On 11/04/2017 Spot Bond  |        |            | 10.02000  | 101.48298 | 10.02000           | 101.45599          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GFC04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GFC04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44950          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.46232          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31A On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.46742          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31B On 25/02/2042 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.50059          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For GH31B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31C On 25/02/2042 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54136          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31D On 25/02/2042 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56680          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH41U On 25/10/2047 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH41U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH41U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GOVEX On 09/05/2047 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GOVEX1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVEX1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GPT39 On 02/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GPT39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GPT39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB01 On 08/12/2019 Spot Bond |        |            | 100.00000 | 15.74679  | 100.00000          | 15.70780           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB02 On 08/12/2017 Spot Bond |        |            | 100.00000 | 55.78717  | 100.00000          | 55.64903           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB03 On 03/03/2019 Spot Bond |        |            | 100.00000 | 20.54600  | 100.00000          | 20.49512           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB04 On 15/05/2020 Spot Bond |        |            | 100.00000 | 13.66218  | 100.00000          | 13.62908           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB05 On 10/06/2019 Spot Bond |        |            | 100.00000 | 21.35565  | 100.00000          | 21.28751           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB05U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB05U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB06 On 10/06/2020 Spot Bond |        |            | 100.00000 | 14.35209  | 100.00000          | 14.30628           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB06U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB06U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB07 On 31/01/2022 Spot Bond |        |            | 100.00000 | 2.72047   | 100.00000          | 2.71246            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB07U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For GRB07U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB09 On 31/01/2017 Spot Bond |        |            | 100.00000 | 88.59223  | 100.00000          | 88.37772           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB10 On 31/07/2017 Spot Bond |        |            | 100.00000 | 60.25687  | 100.00000          | 60.12314           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB10U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB10U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB11 On 31/01/2018 Spot Bond |        |            | 100.00000 | 43.52753  | 100.00000          | 43.39933           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB11U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB11U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB12 On 31/07/2018 Spot Bond |        |            | 100.00000 | 34.50013  | 100.00000          | 34.46183           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB12U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB12U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB13 On 31/01/2019 Spot Bond |        |            | 100.00000 | 21.76376  | 100.00000          | 21.69967           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB13U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB13U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB14 On 31/07/2019 Spot Bond |        |            | 100.00000 | 15.33339  | 100.00000          | 15.31637           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB14U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB14U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB15 On 31/01/2020 Spot Bond |        |            | 100.00000 | 10.88188  | 100.00000          | 10.84983           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB15U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB15U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB16 On 31/07/2020 Spot Bond |        |            | 100.00000 | 6.81484   | 100.00000          | 6.80727            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB16U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB16U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB17 On 29/01/2021 Spot Bond |        |            | 100.00000 | 5.46690   | 100.00000          | 5.45066            |                   |            |  | 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 | 3.03218   | 100.00000          | 3.02882            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB18U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB18U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB19 On 31/01/2022 Spot Bond |        |            | 100.00000 | 2.72047   | 100.00000          | 2.71246            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB19U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB19U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRDB1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRDB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For GRDB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRDC1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRDC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRDC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRH1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRH1A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63741          |                   |            |  | 0.00        | 0                | 30,000,000           |
| <b>Total GRH1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>    |
| <b>Total For GRH1A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>    |
| GRH1B On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28218          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRH1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRH1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRH1C On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34993          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRH1C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRH1C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRH1Y On 25/10/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRH1YU SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRH1YU</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT06 On 11/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04520          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT07 On 21/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59276          |                   |            |  | 0.00        | 0                | 7,500,000,000        |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,500,000,000</b> |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,500,000,000</b> |
| GRT08 On 24/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.70375           |                   |            |  | 0.00        | 0                | 10,000,000           |
| <b>Total GRT08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>    |
| <b>Total For GRT08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>    |
| GRT09 On 15/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50566          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT10 On 13/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74359          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT11 On 13/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72635          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT12 On 24/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.69502           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT13 On 15/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41865          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT14 On 15/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97661           |                   |            |  | 0.00        | 0                | 7,500,000,000        |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,500,000,000</b> |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,500,000,000</b> |
| GRT15 On 15/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42180          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT16 On 17/10/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45937          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRT17 On 17/10/2023 Spot Bond |        |            | 10.16500  | 108.21955 | 10.16500           | 101.51740          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| GRX01 On 30/06/2032 Spot Bond |        |            | 100.00000 | 0.00005   | 100.00000          | 0.00005            |                   |            |  | 0.00        | 0                | 973,600,000          |
| <b>Total GRX01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>973,600,000</b>   |
| <b>Total For GRX01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>973,600,000</b>   |
| HC1M1 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.66575          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HC1M1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HC1M1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HC1M2 On 30/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.62329          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HC1M2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HC1M2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HC1M3 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06455          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HC1M3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HC1M3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HC2T1 On 05/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68313          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HC2T1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HC2T1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HC3T1 On 28/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25946          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HC3T1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For HC3T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HC4T1 On 15/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.97588           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HC4T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HC4T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HIL01U On 21/11/2019 Spot Bond |        |            | 100.00000 | 16.45191  | 100.00000          | 16.41205           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HIL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HIL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB02 On 13/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02257          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB03 On 02/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02749          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB04 On 01/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03837          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB05 On 11/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59945          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB06 On 11/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61662          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB07 On 11/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63585          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B5 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B6 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B8 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 9.91297   | 100.00000          | 9.88896            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B9 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 9.91297   | 100.00000          | 9.88896            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B9U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For HM1B9U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1C4 On 19/07/2048 Spot Bond |        |            | 100.00000 | 10.51581  | 100.00000          | 10.49033           |                   |            | 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 | 10.51581  | 100.00000          | 10.49033           |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1C5U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1C5U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1D4 On 19/07/2048 Spot Bond |        |            | 100.00000 | 11.29088  | 100.00000          | 11.26353           |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1D4U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1D4U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1D5 On 19/07/2048 Spot Bond |        |            | 100.00000 | 11.29088  | 100.00000          | 11.26353           |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1D5U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1D5U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1E4 On 19/07/2048 Spot Bond |        |            | 100.00000 | 12.23821  | 100.00000          | 12.20856           |                   |            | 0.00        | 0                | 0             |
| <b>Total HM1E4U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1E4U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2046 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1B7 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B7</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1C2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1D2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1E On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1E2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1E2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1F On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1F2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total For HMS1F2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HMS1C On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HMS1G2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HMS1G2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF04 On 17/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.79104          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF04/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF04/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF05 On 17/02/2017 Spot Bond  |        |            | 8.03000   | 103.48789 | 8.03000            | 103.46544          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF06 On 20/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.64941          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF07 On 20/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.61544          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF08 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.65836          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HPF09 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.51365          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HPF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HPF09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 8.99000   | 105.91834 | 8.99000            | 105.89303          |                   |            |  | 0.00        | 0                | 4,890,000,000         |
| <b>Total HWAY20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,890,000,000</b>  |
| <b>Total For HWAY20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,890,000,000</b>  |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 100.00000 | 17.94852  | 100.00000          | 17.90901           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HWAY20/R207 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For HWAY20/R207</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 2.82000   | 116.98879 | 2.82000            | 280.43913          |                   |            |  | 0.00        | 0                | 12,000,000,000        |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,000,000,000</b> |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>12,000,000,000</b> |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 2.53000   | 121.45512 | 2.53000            | 291.14785          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total HWAY24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|----------------------|
| <b>Total For HWAY24</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HWAY3 On 28/02/2033 Spot Bond |        |            | 2.79000   | 99.96045  | 2.79000            | 99.94756           |                   |                              | 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 |        |            | 10.61000  | 92.67462  | 10.61000           | 92.64859           |                   |                              | 0.00                  | 0                     | 2,970,000,000        |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>2,970,000,000</b> |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>2,970,000,000</b> |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 12.50994  | 100.00000          | 12.48240           |                   |                              | 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 |        |            | 10.62000  | 92.39765  | 10.62000           | 92.37167           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 12.50991  | 100.00000          | 12.48237           |                   |                              | 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>             |
| HWF08 On 15/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41242          |                   |                              | 0.00                  | 400,000,000           | 200,000,000          |
| <b>Total HWF08 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>400,000,000</b>    | <b>200,000,000</b>   |
| <b>Total For HWF08</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>400,000,000</b>    | <b>200,000,000</b>   |
| HWF09 On 19/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88723           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total HWF09 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HWF09</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HWF10 On 30/09/2019 Spot Bond |        |            | 100.00000 | 23.70547  | 100.00000          | 23.60009           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total HWF10U SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HWF10U</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| HWY02 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total HWY023/R197 SPOT</b> |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For HWY023/R197</b>  |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| I2025 On 31/01/2025 Spot Bond |        |            | 2.23000   | 125.93887 | 2.22000            | 126.01791          |                   | 84,450,100,000,000.00        | 37,870,000,000        | 92,902,300,000        |                      |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>84,450,100,000,000.00</b> | <b>37,870,000,000</b> | <b>92,902,300,000</b> |                      |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>84,450,100,000,000.00</b> | <b>37,870,000,000</b> | <b>92,902,300,000</b> |                      |
| I2029 On 31/03/2029 Spot Bond |        |            | 2.18000   | 98.76333  | 2.18000            | 98.75228           |                   | 39,255,042,000,000.00        | 18,006,900,000        | 22,000,607,100        |                      |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>39,255,042,000,000.00</b> | <b>18,006,900,000</b> | <b>22,000,607,100</b> |                      |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   | <b>39,255,042,000,000.00</b> | <b>18,006,900,000</b> | <b>22,000,607,100</b> |                      |
| I2033 On 28/02/2033 Spot Bond |        |            | 2.16000   | 104.78854 | 2.16000            | 104.77682          |                   | 23,457,600,000,000.00        | 10,860,000,000        | 30,142,101,500        |                      |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>23,457,600,000,000.00</b> | <b>10,860,000,000</b> | <b>30,142,101,500</b> |                      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest          |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| <b>Total For I2033</b>          |        |            |           |           |                    |                    |                   |            | <b>23,457,600,000,000.00</b> | <b>10,860,000,000</b> | <b>30,142,101,500</b>  |
| I2038 On 31/01/2038 Spot Bond   |        |            | 2.16000   | 130.15328 | 2.15000            | 130.35581          |                   |            | 52,131,600,000,000.00        | 24,135,000,000        | 169,378,188,000        |
| <b>Total I2038 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>2,131,600,000,000.00</b>  | <b>24,135,000,000</b> | <b>169,378,188,000</b> |
| <b>Total For I2038</b>          |        |            |           |           |                    |                    |                   |            | <b>2,131,600,000,000.00</b>  | <b>24,135,000,000</b> | <b>169,378,188,000</b> |
| I2046 On 31/03/2046 Spot Bond   |        |            | 2.21000   | 127.93566 | 2.21000            | 127.92124          |                   |            | 59,537,400,000,000.00        | 26,940,000,000        | 263,643,492,300        |
| <b>Total I2046 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>9,537,400,000,000.00</b>  | <b>26,940,000,000</b> | <b>263,643,492,300</b> |
| <b>Total For I2046</b>          |        |            |           |           |                    |                    |                   |            | <b>9,537,400,000,000.00</b>  | <b>26,940,000,000</b> | <b>263,643,492,300</b> |
| I2050 On 31/12/2050 Spot Bond   |        |            | 2.18000   | 138.22296 | 2.19000            | 137.88923          |                   |            | 61,301,600,000,000.00        | 28,120,000,000        | 59,350,985,685         |
| <b>Total I2050 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,301,600,000,000.00</b>  | <b>28,120,000,000</b> | <b>59,350,985,685</b>  |
| <b>Total For I2050</b>          |        |            |           |           |                    |                    |                   |            | <b>1,301,600,000,000.00</b>  | <b>28,120,000,000</b> | <b>59,350,985,685</b>  |
| IBL22 On 15/03/2018 Spot Bond   |        |            | 8.68000   | 104.00395 | 8.68000            | 103.97954          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL22 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL22</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL34 On 31/01/2017 Spot Bond   |        |            | 5.51000   | 100.53668 | 5.51000            | 141.94197          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL34 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL34</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 2.78500   | 100.85579 | 2.78500            | 142.09436          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL36 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL36</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL38 On 02/04/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.84770          |                   |            | 0.00                         | 0                     | 10,000,000             |
| <b>Total IBL38 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>10,000,000</b>      |
| <b>Total For IBL38</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>10,000,000</b>      |
| IBL39 On 02/04/2018 Spot Bond   |        |            | 8.80000   | 101.71713 | 8.80000            | 101.69307          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL39 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL39</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL42 On 15/06/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.27152          |                   |            | 0.00                         | 400,000,000           | 9,500,000,000          |
| <b>Total IBL42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>400,000,000</b>    | <b>9,500,000,000</b>   |
| <b>Total For IBL42</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>400,000,000</b>    | <b>9,500,000,000</b>   |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL43/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL43/JIBAR</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL45 On 21/12/2018 Spot Bond   |        |            | 9.32000   | 97.49536  | 9.32000            | 97.47111           |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL45 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For IBL45</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| IBL46 On 15/01/2020 Spot Bond   |        |            | 9.77000   | 96.42807  | 9.77000            | 96.40309           |                   |            | 0.00                         | 0                     | 0                      |
| <b>Total IBL46 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For IBL46</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL49 On 02/04/2018 Spot Bond   |        |            | 9.19000   | 99.25141  | 9.19000            | 99.22691           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL49 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL49</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL49/F On 02/04/2018 Spot Bond |        |            | 7.34000   | 101.46918 | 7.34000            | 101.44908          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL49/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL49/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL50 On 02/08/2020 Spot Bond   |        |            | 9.76000   | 101.33814 | 9.76000            | 101.31190          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL50 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL50</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL53 On 31/07/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.51546          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL53 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL53</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL55 On 31/07/2018 Spot Bond   |        |            | 9.10000   | 101.53496 | 9.10000            | 101.51040          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL55 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL55</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL56 On 31/01/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.12947          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL56 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL56</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL57 On 13/02/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.69077          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL57 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL57</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL58 On 13/02/2017 Spot Bond   |        |            | 8.45000   | 102.83163 | 8.45000            | 102.80815          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL58 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL58</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL59 On 17/02/2019 Spot Bond   |        |            | 9.06000   | 103.27016 | 9.06000            | 103.24529          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL59 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL59</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL60 On 17/02/2024 Spot Bond   |        |            | 10.32500  | 102.96598 | 10.32500           | 102.93781          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL60 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL60</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL61 On 31/03/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.68104          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IBL61 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IBL61</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IBL62 On 24/04/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.24631          |                   |            |  | 0.00        | 0                | 50,000,000        |
| <b>Total IBL62 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For IBL62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>50,000,000</b>    |
| IBL63 On 29/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11949          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL63 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL63</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL64 On 29/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.09982          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL64 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL64</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL65 On 29/07/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.06444          |                   |            |  | 0.00        | 0                    | 7,500,000,000        |
| <b>Total IBL65 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>7,500,000,000</b> |
| <b>Total For IBL65</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>7,500,000,000</b> |
| IBL66 On 12/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.98624           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL66</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL67 On 31/01/2022 Spot Bond  |        |            | 3.51500   | 137.32825 | 3.51500            | 137.30804          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL68 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.89619          |                   |            |  | 0.00        | 1,000,000,000        | 2,000,000,000        |
| <b>Total IBL68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>2,000,000,000</b> |
| <b>Total For IBL68</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>2,000,000,000</b> |
| IBL69U On 22/07/2018 Spot Bond |        |            | 100.00000 | 31.24842  | 100.00000          | 31.17272           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL69U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL69U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL73 On 19/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.71769          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL73 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL73</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL75 On 19/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57833          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL75 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL75</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL76 On 25/11/2018 Spot Bond  |        |            |           | 106.02095 | 0.00000            | 101.08277          |                   |            |  | 0.00        | 0                    | 7,500,000,000        |
| <b>Total IBL76 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>7,500,000,000</b> |
| <b>Total For IBL76</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>7,500,000,000</b> |
| IBL77 On 25/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.47251          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL77 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IBL77</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IBL78 On 25/11/2022 Spot Bond  |        |            | 10.37500  | 99.06109  | 10.37500           | 99.03342           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IBL78 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For IBL78</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL79 On 27/01/2019 Spot Bond   |        |            | 8.89000   | 105.91171 | 8.89000            | 105.88669          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL79 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL79</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL80U On 02/02/2019 Spot Bond  |        |            | 100.00000 | 23.09705  | 100.00000          | 23.04109           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL80U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL80U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL81U On 02/02/2021 Spot Bond  |        |            | 100.00000 | 12.02832  | 100.00000          | 11.99918           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL81U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL81U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL82 On 29/01/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.12063          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL82 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL82</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL83 On 22/03/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.81648           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL83 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL83</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL84U On 21/04/2019 Spot Bond  |        |            | 100.00000 | 24.18925  | 100.00000          | 24.11373           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL84U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL84U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL85 On 20/05/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.57219          |                   |            |  | 0.00        | 260,000,000        | 130,000,000        |
| <b>Total IBL85 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>260,000,000</b> | <b>130,000,000</b> |
| <b>Total For IBL85</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>260,000,000</b> | <b>130,000,000</b> |
| IBL86 On 20/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.59068          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL86 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL86</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL87 On 20/05/2019 Spot Bond   |        |            | 9.19000   | 101.85603 | 9.19000            | 101.83075          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL87 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL87</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL88 On 20/05/2021 Spot Bond   |        |            | 9.74500   | 102.72798 | 9.74500            | 102.70099          |                   |            |  | 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 | 13.38160  | 100.00000          | 13.35166           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL88/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL88/R208</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL89 On 26/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.41935          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL89 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For IBL89</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL90U On 20/05/2019 Spot Bond |        |            | 100.00000 | 22.77283  | 100.00000          | 22.70173           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL90U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL90U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL91 On 02/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29489          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL91 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL91</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL92 On 12/01/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.56781          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL92 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL92</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL93 On 31/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34067          |                   |            |  | 0.00        | 320,000,000        | 160,000,000        |
| <b>Total IBL93 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>320,000,000</b> | <b>160,000,000</b> |
| <b>Total For IBL93</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>320,000,000</b> | <b>160,000,000</b> |
| IBL94 On 06/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44031          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL94 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL94</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL95 On 12/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04628          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL95 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL95</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL96 On 21/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.84051           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL96 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL96</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL97 On 03/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.75817          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL97 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL97</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IBL98 On 03/10/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.83857          |                   |            |  | 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>           |
| IBL99 On 21/10/2019 Spot Bond  |        |            | 9.06000   | 106.99691 | 9.06000            | 101.16656          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IBL99 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IBL99</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IDC01L On 08/11/2026 Spot Bond |        |            | 100.00000 | 0.03267   | 100.00000          | 0.03260            |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IDC01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IDC01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IDCG02 On 22/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97374          |                   |            |  | 0.00        | 550,000,000        | 250,000,000        |
| <b>Total IDC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>550,000,000</b> | <b>250,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total For IDCG02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>550,000,000</b> | <b>250,000,000</b>   |
| IDCG02 On 22/10/2020 Spot Bond |        |            | 10.06500  | 95.81856  | 10.06500           | 95.79271           |                   |            |  | 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>             |
| IDCG03 On 24/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43321          |                   |            |  | 0.00        | 520,000,000        | 130,000,000          |
| <b>Total IDCG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>520,000,000</b> | <b>130,000,000</b>   |
| <b>Total For IDCG04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>520,000,000</b> | <b>130,000,000</b>   |
| IDCG04 On 24/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37621          |                   |            |  | 0.00        | 0                  | 1,000,000,000        |
| <b>Total IDCG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| <b>Total For IDCG05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| IDCG05 On 24/11/2024 Spot Bond |        |            | 10.73000  | 94.33892  | 10.73000           | 94.31169           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IDCG06 On 13/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74342          |                   |            |  | 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>             |
| IDCG07 On 13/05/2030 Spot Bond |        |            | 11.56000  | 99.05451  | 11.56000           | 98.99394           |                   |            |  | 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>             |
| IDCG08 On 05/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22181          |                   |            |  | 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>             |
| IDCG09 On 05/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22478          |                   |            |  | 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>             |
| IDCG10 On 05/12/2026 Spot Bond |        |            | 17.43000  | 74.84256  | 17.43000           | 69.40030           |                   |            |  | 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>             |
| IDCP03 On 31/01/2017 Spot Bond |        |            | 5.00000   | 101.84429 | 5.00000            | 101.83043          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total IDCP03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IDCP03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IDCP04 On 19/10/2017 Spot Bond |        |            | 5.00000   | 100.77634 | 5.00000            | 100.76266          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total IDCP04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For IDCP04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| IDCP05 On 14/03/2018 Spot Bond |        |            | 4.00000   | 101.01163 | 4.00000            | 101.00057          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total IDCP05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IDCP05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP06 On 17/10/2019 Spot Bond |        |            | 4.00000   | 100.64402 | 4.00000            | 100.63307          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 9.13000   | 97.82773  | 9.13000            | 97.80374           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IFC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFC02 On 14/04/2021 Spot Bond  |        |            | 8.45500   | 102.57735 | 8.45500            | 102.55402          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IFC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFC02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IKH1D On 09/12/2028 Spot Bond  |        |            | 100.00000 | 7.31561   | 100.00000          | 7.29750            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IKH1D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IKH1D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN269U On 25/07/2017 Spot Bond |        |            | 100.00000 | 57.94178  | 100.00000          | 57.80141           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN269U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN269U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN272U On 10/11/2017 Spot Bond |        |            | 100.00000 | 59.49530  | 100.00000          | 59.35116           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN272U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN272U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN276U On 30/06/2021 Spot Bond |        |            | 100.00000 | 4.50415   | 100.00000          | 4.49560            |                   |            |  | 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 | 11.19345  | 100.00000          | 11.16633           |                   |            |  | 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 | 15.99395  | 100.00000          | 15.95521           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN281U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN281U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN286U On 15/07/2019 Spot Bond |        |            | 100.00000 | 17.82916  | 100.00000          | 17.78597           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN286U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN286U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN289U On 30/06/2025 Spot Bond |        |            | 100.00000 | 12.00546  | 100.00000          | 11.97889           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN289U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN289U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN290U On 31/12/2016 Spot Bond |        |            | 100.00000 | 97.58888  | 100.00000          | 97.33342           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN290U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IN290U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN306U On 24/06/2020 Spot Bond |        |            | 100.00000 | 13.73017  | 100.00000          | 13.69655           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN306U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN306U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN313U On 11/12/2018 Spot Bond |        |            | 100.00000 | 28.32574  | 100.00000          | 28.25560           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN313U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN313U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN317U On 20/12/2016 Spot Bond |        |            | 100.00000 | 98.64864  | 100.00000          | 102.05685          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN317U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN317U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN318U On 25/06/2017 Spot Bond |        |            | 100.00000 | 68.37314  | 100.00000          | 71.90139           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN318U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN318U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN319U On 20/12/2017 Spot Bond |        |            | 100.00000 | 48.04357  | 100.00000          | 51.61806           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN319U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN319U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN324U On 01/03/2017 Spot Bond |        |            | 100.00000 | 84.45115  | 100.00000          | 84.26009           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN324U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN324U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN327U On 15/02/2021 Spot Bond |        |            | 100.00000 | 11.91779  | 100.00000          | 11.88891           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN327U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN327U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN329U On 22/03/2021 Spot Bond |        |            | 100.00000 | 14.81706  | 100.00000          | 14.78078           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN329U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN329U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN330U On 18/04/2017 Spot Bond |        |            | 100.00000 | 92.07556  | 100.00000          | 91.77465           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN330U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN330U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN331U On 04/12/2019 Spot Bond |        |            | 100.00000 | 18.51610  | 100.00000          | 18.45701           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN331U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN331U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN332U On 04/12/2019 Spot Bond |        |            | 100.00000 | 8.98030   | 100.00000          | 8.95164            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN332U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN332U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN333U On 28/02/2017 Spot Bond |        |            | 100.00000 | 86.23457  | 100.00000          | 86.03902           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN333U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IN333U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN334U On 21/09/2021 Spot Bond |        |            | 100.00000 | 12.15850  | 100.00000          | 12.10444           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN334U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN334U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN339U On 12/12/2017 Spot Bond |        |            | 100.00000 | 52.42737  | 100.00000          | 52.19171           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN339U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN339U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN341U On 01/03/2018 Spot Bond |        |            | 100.00000 | 35.24613  | 100.00000          | 34.97572           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN341U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN341U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN342U On 31/03/2032 Spot Bond |        |            | 100.00000 | 9.65259   | 100.00000          | 9.60388            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN342U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN342U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN343U On 28/02/2035 Spot Bond |        |            | 100.00000 | 0.00023   | 100.00000          | 0.00023            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN343U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN343U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN344U On 31/01/2040 Spot Bond |        |            | 100.00000 | 0.00001   | 100.00000          | 0.00001            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN344U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN344U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN345U On 31/01/2030 Spot Bond |        |            | 100.00000 | 10.42945  | 100.00000          | 10.33476           |                   |            |  | 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>      |
| IN346U On 15/05/2018 Spot Bond |        |            | 100.00000 | 35.61322  | 100.00000          | 48.18156           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN346U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN346U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN347U On 21/12/2026 Spot Bond |        |            | 100.00000 | 9.47031   | 100.00000          | 9.30482            |                   |            |  | 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>      |
| ING132 On 22/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.27123          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING138 On 22/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.47741          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING153 On 03/04/2017 Spot Bond |        |            | 6.50000   | 101.28398 | 6.50000            | 101.26629          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total For ING153</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ING196 On 30/06/2027 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 87.10909           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ING196 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ING196</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ING211 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ING211/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ING211/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ING228 On 22/09/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.22573          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ING228 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ING228</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ING232 On 04/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.20745          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ING232 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ING232</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| ING335 On 15/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.97360           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total ING335 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For ING335</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96164          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total INLV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For INLV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| INLV02 On 20/10/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.67716          |                   |            |  | 0.00        | 1,160,000,000        | 580,000,000        |
| <b>Total INLV02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,160,000,000</b> | <b>580,000,000</b> |
| <b>Total For INLV02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,160,000,000</b> | <b>580,000,000</b> |
| INLV03 On 11/02/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.06430          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total INLV03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For INLV03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| INLV04 On 11/02/2021 Spot Bond  |        |            | 12.30500  | 105.80984 | 12.30500           | 105.77552          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total INLV04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For INLV04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IPF01/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IPF01/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IPF03 On 13/04/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.54352          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IPF03 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IPF03</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IPF06 On 13/04/2017 Spot Bond   |        |            | 8.93000   | 101.44646 | 8.93000            | 101.42235          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IPF06 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For IPF06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF07 On 01/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84711          |                   |            | 0.00        | 0                | 30,000,000         |
| <b>Total IPF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>  |
| <b>Total For IPF07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>  |
| IPF08 On 01/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77598          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IPF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF09 On 01/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79963          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IPF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF11 On 15/10/2018 Spot Bond |        |            | 100.00000 | 32.64299  | 100.00000          | 32.56391           |                   |            | 0.00        | 0                | 131,000,000        |
| <b>Total IPF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>131,000,000</b> |
| <b>Total For IPF11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>131,000,000</b> |
| IPF12 On 15/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42180          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IPF12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF13 On 04/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22376          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IPF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF14 On 17/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88638           |                   |            | 0.00        | 0                | 0                  |
| <b>Total IPF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF15 On 17/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88305           |                   |            | 0.00        | 0                | 0                  |
| <b>Total IPF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF16 On 17/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88105           |                   |            | 0.00        | 0                | 0                  |
| <b>Total IPF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF17 On 22/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.04448          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IPF17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF18 On 22/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06717          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IPF18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IPF18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IPF19 On 22/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.08986          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IPF19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details                 | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For IPF19</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPFC12 On 27/01/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.00413          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPFC12 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPFC12</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL10 On 20/05/2021 Spot Bond    |        |            | 10.13500  | 97.95595  | 10.13500           | 97.92920           |                   |            |  | 0.00        | 0                | 1,850,000,000        |
| <b>Total IPL10 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,850,000,000</b> |
| <b>Total For IPL10</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,850,000,000</b> |
| IPL11 On 24/05/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.52338          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPL11 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL11</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL6 On 28/09/2017 Spot Bond     |        |            | 8.73000   | 102.86155 | 8.73000            | 102.83728          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPL6 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL6</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL6/R2 On 28/09/2017 Spot Bond  |        |            | 100.00000 | 59.40072  | 100.00000          | 59.26781           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPL6/R203 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL6/R203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL7 On 05/04/2018 Spot Bond     |        |            |           | 100.00000 | 0.00000            | 101.71178          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPL7 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL7</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL7/JIB On 05/04/2018 Spot Bond |        |            | 100.00000 | 46.00053  | 100.00000          | 45.88909           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPL7/JIBAR SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL7/JIBAR</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL8 On 10/10/2020 Spot Bond     |        |            |           | 100.00000 | 0.00000            | 101.87389          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPL8 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL8</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL8/JIB On 10/10/2020 Spot Bond |        |            | 100.00000 | 13.64069  | 100.00000          | 13.60765           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPL8/JIBAR SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL8/JIBAR</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL9 On 20/05/2021 Spot Bond     |        |            |           | 100.00000 | 0.00000            | 100.32530          |                   |            |  | 0.00        | 0                | 800,000,000          |
| <b>Total IPL9 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,000</b>   |
| <b>Total For IPL9</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>800,000,000</b>   |
| IV015 On 20/09/2022 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.32047          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IV015 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IV015</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IV016 On 06/12/2021 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IV016 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IV016</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV017 On 31/01/2022 Spot Bond   |        |            | 3.87500   | 95.83482  | 3.87500            | 135.01644          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV017 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV017</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV017/F On 31/01/2022 Spot Bond |        |            | 2.75000   | 101.02199 | 2.75000            | 101.01449          |                   |            |  | 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   |        |            | 4.02000   | 153.29650 | 4.02000            | 153.27171          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV019 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV019</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV022 On 02/04/2022 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.95650          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV022 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV022</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV023 On 11/07/2022 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.74053          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV023 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV023</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV024 On 27/07/2022 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.39463          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV024 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV024</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV025 On 12/09/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 98.17219           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV025 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV025</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV026 On 27/09/2024 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.65028          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV026 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV026</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV030 On 31/01/2025 Spot Bond   |        |            | 4.22000   | 107.90562 | 4.22000            | 108.82980          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV030 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV030A On 31/01/2025 Spot Bond  |        |            | 4.22000   | 107.81566 | 4.22000            | 108.82980          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV030A SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030A</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV031 On 11/03/2025 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.05310          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV031 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV031</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV032 On 14/08/2023 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.62963          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV032 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For IV032</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV033 On 11/02/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.05544          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV033 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV033</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV034 On 11/02/2021 Spot Bond  |        |            | 12.00500  | 105.71812 | 12.00500           | 105.68464          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV034 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV034</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV035 On 07/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.24547          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV035 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV035</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV036 On 22/07/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.63272          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV036 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV036</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV038 On 23/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.72798           |                   |            |  | 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  |        |            | 4.96500   | 133.18232 | 4.96500            | 128.34336          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV039 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV039</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV040 On 29/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.42588          |                   |            |  | 0.00        | 3,900,000,000        | 1,700,000,000        |
| <b>Total IV040 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,900,000,000</b> | <b>1,700,000,000</b> |
| <b>Total For IV040</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,900,000,000</b> | <b>1,700,000,000</b> |
| IV041 On 29/09/2021 Spot Bond  |        |            | 12.35500  | 109.63752 | 12.35500           | 101.10805          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV041 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV041</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV042 On 18/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83280          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV042 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV042</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV043 On 21/11/2026 Spot Bond  |        |            | 12.24500  | 109.19258 | 12.24500           | 101.69803          |                   |            |  | 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>             |
| IV057U On 14/07/2018 Spot Bond |        |            | 100.00000 | 24.37467  | 100.00000          | 24.31563           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV057U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV057U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV08 On 30/04/2018 Spot Bond   |        |            | 10.85000  | 105.27085 | 10.85000           | 105.24012          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV08 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IV08</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV09 On 30/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.29982          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV19A On 31/03/2028 Spot Bond  |        |            | 4.12000   | 151.85114 | 4.12000            | 151.82617          |                   |            |  | 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>      |
| IVA650 On 13/12/2016 Spot Bond |        |            | 7.65000   | 99.95810  | 7.65000            | 99.97905           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA650 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA650</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA654 On 05/01/2017 Spot Bond |        |            | 7.65000   | 99.56179  | 7.65000            | 99.41657           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA654 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA654</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA655 On 12/01/2017 Spot Bond |        |            | 7.75000   | 99.40899  | 7.75000            | 99.26233           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA655 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA655</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA656 On 19/01/2017 Spot Bond |        |            | 100.00000 | 91.25000  | 100.00000          | 91.02244           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA656 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA656</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA659 On 09/02/2017 Spot Bond |        |            | 7.75000   | 98.82493  | 7.75000            | 98.67999           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA659 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA659</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA660 On 16/02/2017 Spot Bond |        |            | 7.85000   | 98.66318  | 7.85000            | 98.51685           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA660 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA660</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA662 On 02/03/2017 Spot Bond |        |            | 7.85000   | 98.37095  | 7.85000            | 98.22548           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA662 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA662</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA663 On 09/03/2017 Spot Bond |        |            | 7.85000   | 98.22548  | 7.85000            | 98.08044           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA663 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA663</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA664 On 16/03/2017 Spot Bond |        |            | 7.85000   | 98.08044  | 7.85000            | 98.35014           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA664 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA664</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA665 On 23/03/2017 Spot Bond |        |            | 100.00000 | 78.83369  | 100.00000          | 78.66379           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA665 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVA665</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC002 On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC005/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC005/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC016 On 31/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34260          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC017 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43989          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC019 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57660          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC021 On 19/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47470          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC027 On 03/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.81122          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC029 On 24/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22458          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC033 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85247          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC034 On 30/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89339          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC035 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.57011           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC036 On 16/07/2019 Spot Bond |        |            | 9.66000   | 102.99190 | 9.66000            | 102.96551          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC037 On 16/07/2019 Spot Bond |        |            | 100.00000 | 24.11824  | 100.00000          | 24.06515           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC038 On 16/07/2019 Spot Bond |        |            | 100.00000 | 19.36345  | 100.00000          | 19.31655           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC040 On 24/07/2021 Spot Bond |        |            | 9.87500   | 101.73253 | 9.87500            | 101.70588          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC041 On 29/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10609          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC046 On 24/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61532          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC048 On 06/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96130          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC049 On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59292          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC050 On 03/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC051 On 03/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05495          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC053 On 11/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85569          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC055 On 26/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03581          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC058 On 03/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80915          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For IVC058</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC060 On 31/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12366          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC060 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC060</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC061 On 01/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85847          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC061 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC061</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC063 On 07/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99567          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC063 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC063</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC064 On 15/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.97607           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC064 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC064</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC065 On 10/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04797          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC065 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC065</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC067 On 04/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99395          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC067 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC067</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC070 On 20/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43855          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC070 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC070</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC075 On 21/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42722          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC075 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC075</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC077 On 04/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02128          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC077 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC077</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC078 On 23/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54481          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC078 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC078</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC079 On 23/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54481          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC079 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC079</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC081 On 14/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58946          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC081 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC082 On 15/07/2019 Spot Bond |        |            | 100.00000 | 11.48705  | 100.00000          | 11.43654           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC083 On 29/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17780          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC086 On 15/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72422          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC087 On 07/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52840          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC088 On 12/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49084          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC089 On 31/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04018          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC090 On 31/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05806          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC090 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC090</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC092 On 23/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52910          |                   |            |  | 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>      |
| IVC093 On 23/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50754          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC093</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC094 On 06/12/2021 Spot Bond |        |            | 10.72500  | 106.09564 | 10.72500           | 100.51506          |                   |            |  | 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>      |
| IVC68U On 07/12/2021 Spot Bond |        |            | 100.00000 | 3.17284   | 100.00000          | 3.16682            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC68U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC68U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC73U On 22/03/2018 Spot Bond |        |            | 100.00000 | 45.47623  | 100.00000          | 45.36485           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC73U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC73U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC74U On 22/09/2018 Spot Bond |        |            | 100.00000 | 32.10231  | 100.00000          | 32.02368           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC74U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC74U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC80U On 27/05/2021 Spot Bond |        |            | 100.00000 | 4.58614   | 100.00000          | 4.57744            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC80U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC80U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC84U On 01/08/2022 Spot Bond |        |            | 100.00000 | 2.02295   | 100.00000          | 2.01911            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC84U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC84U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC85U On 12/08/2022 Spot Bond |        |            | 100.00000 | 1.98113   | 100.00000          | 1.97737            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC85U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC85U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC91U On 07/11/2022 Spot Bond |        |            | 100.00000 | 1.67942   | 100.00000          | 1.67624            |                   |            |  | 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 | 3.20311   | 100.00000          | 3.19703            |                   |            |  | 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 02/12/2022 Spot Bond |        |            | 100.00000 | 1.60155   | 100.00000          | 1.59852            |                   |            |  | 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>      |
| JAS01 On 31/01/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.29005          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JAS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JAS01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP001 On 13/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26349          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP002 On 13/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02408          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP003 On 06/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20667          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| <b>Total For KAP003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| KAP003 On 29/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89750          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total KAP005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For KAP005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| KAP005 On 29/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01146          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total KAP006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For KAP006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| KAP006 On 26/10/2021 Spot Bond |        |            | 10.27500  | 107.65279 | 10.27500           | 101.17525          |                   |            |  | 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>           |
| KAP007 On 28/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41600          |                   |            |  | 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>           |
| KAP008 On 01/07/2019 Spot Bond |        |            | 100.00000 | 21.24645  | 100.00000          | 21.19498           |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total KAP04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For KAP04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| KAP04U On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.84794          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total KSB007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For KSB007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| KSB007 On 01/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26682          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total KSB008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For KSB008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| KSB008 On 05/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14623          |                   |            |  | 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   |        |            | 9.28000   | 130.16829 | 9.28000            | 130.13568          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| LBK05 On 28/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.66317           |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total LBK05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For LBK05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| LBK06 On 06/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16443          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total LBK06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For LBK06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| LBK07 On 16/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.75764           |                   |            |  | 0.00        | 80,000,000        | 520,000,000        |
| <b>Total LBK07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>520,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|----------------------|
| <b>Total For LBK07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>80,000,000</b> | <b>520,000,000</b>   |
| LBK08 On 30/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.76882           |                   |            | 0.00        | 80,000,000        | 20,000,000           |
| <b>Total LBK08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>80,000,000</b> | <b>20,000,000</b>    |
| <b>Total For LBK08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>80,000,000</b> | <b>20,000,000</b>    |
| LBK08/ On 30/10/2019 Spot Bond |        |            | 100.00000 | 19.00620  | 100.00000          | 18.96016           |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK08/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK08/JIBAR</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK11 On 28/11/2019 Spot Bond  |        |            | 10.44000  | 98.40268  | 10.44000           | 98.37502           |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK11/ On 28/11/2019 Spot Bond |        |            | 9.62000   | 100.44221 | 9.62000            | 100.41615          |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK11/R207 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK11/R207</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK12L On 25/02/2020 Spot Bond |        |            | 9.71000   | 102.92776 | 9.71000            | 102.90124          |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK12U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK12U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK13 On 17/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.88656           |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK14L On 31/03/2018 Spot Bond |        |            | 100.00000 | 46.78411  | 100.00000          | 46.67077           |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK14U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK14U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK15 On 12/10/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.79905          |                   |            | 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  |        |            |           | 100.00000 | 0.00000            | 100.36308          |                   |            | 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>             |
| LGL02 On 13/08/2017 Spot Bond  |        |            | 8.93000   | 101.77191 | 8.93000            | 101.74774          |                   |            | 0.00        | 0                 | 3,260,000,000        |
| <b>Total LGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>3,260,000,000</b> |
| <b>Total For LGL02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>3,260,000,000</b> |
| LGL03 On 03/04/2018 Spot Bond  |        |            | 9.58000   | 99.19217  | 9.58000            | 99.16667           |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LGL03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LGL04 On 14/08/2020 Spot Bond  |        |            | 10.31500  | 99.59981  | 10.31500           | 99.57259           |                   |            | 0.00        | 0                 | 1,080,000,000        |
| <b>Total LGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>1,080,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total For LGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,080,000,000</b>  |
| LGL05 On 12/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05025          |                   |            |  | 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 |        |            | 10.47500  | 107.89089 | 10.47500           | 100.78473          |                   |            |  | 0.00        | 0                | 2,500,000,000         |
| <b>Total LGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b>  |
| <b>Total For LGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b>  |
| LGL07 On 04/10/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88679          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| LHL03 On 13/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total LHL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For LHL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| LHL17 On 14/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06153          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total LHL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For LHL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| LHL18 On 14/11/2018 Spot Bond |        |            | 13.39000  | 100.99538 | 13.39000           | 100.95922          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total LHL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For LHL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| LHL19 On 14/11/2019 Spot Bond |        |            | 14.34000  | 101.09708 | 14.34000           | 101.05841          |                   |            |  | 0.00        | 0                | 3,500,000,000         |
| <b>Total LHL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,500,000,000</b>  |
| <b>Total For LHL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,500,000,000</b>  |
| LHL22 On 13/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02497          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total LHL22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For LHL22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| LHL26 On 13/11/2020 Spot Bond |        |            | 100.00000 | 23.23387  | 100.00000          | 4.46910            |                   |            |  | 0.00        | 0                | 10,000,000,000        |
| <b>Total LHL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| <b>Total For LHL26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| LOM01 On 25/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63047          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total LOM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For LOM01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| LRFA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total LRFA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For LRFA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| LRFA2 On 17/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56947          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total LRFA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| <b>Total For LRFA2</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| LRFB1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total LRFB1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For LRFB1</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| LRFB2 On 20/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60293          |                   |                              | 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>      |
| LRFC1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total LRFC1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For LRFC1</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| LRFC2 On 20/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63937          |                   |                              | 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>      |
| MAQ07 On 12/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total MAQ078 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For MAQ078</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| MAQ08 On 02/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93964          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total MAQ081 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For MAQ081</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| MAQ08 On 20/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.19794           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total MAQ083 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For MAQ083</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| MAQ08 On 12/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total MAQ087 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For MAQ087</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| MAQ08 On 02/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.95894           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total MAQ088 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For MAQ088</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| MAQ09 On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76411          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total MAQ090 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For MAQ090</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| MAQ09 On 13/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.36771           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total MAQ091 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For MAQ091</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| MAQ09 On 13/03/2017 Spot Bond |        |            | 100.00000 | 80.57395  | 100.00000          | 80.39648           |                   | 000,000,000,000,000.00       | 10,000,000,000        | 12,000,000,000        |               |
| <b>Total MAQ092 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>10,000,000,000</b> | <b>12,000,000,000</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         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| <b>Total For MAQ092</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>10,000,000,000</b> | <b>12,000,000,000</b> |
| MAQ09 On 11/12/2017 Spot Bond  |        |            | 100.00000 | 45.22340  | 100.00000          | 44.86859           |                   |            | 200,000,000,000,000.00       | 2,000,000,000         | 25,700,000,000        |
| <b>Total MAQ093 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>2,000,000,000</b>  | <b>25,700,000,000</b> |
| <b>Total For MAQ093</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>2,000,000,000</b>  | <b>25,700,000,000</b> |
| MAQ0A On 28/02/2018 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 102.28947          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total MAQ0A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For MAQ0A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| MAQ0A On 31/08/2017 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 102.30338          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total MAQ0A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For MAQ0A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| MAQ0A On 31/08/2018 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 104.69454          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total MAQ0A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For MAQ0A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| MAQ0A On 31/08/2018 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 104.96209          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total MAQ0A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For MAQ0A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| MAQ0I On 31/08/2019 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 102.21029          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total MAQ0I1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For MAQ0I1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| MAQ0J On 28/02/2020 Spot Bond  |        |            | 100.00000 | 6.36354   | 100.00000          | 6.30652            |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total MAQ0J1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For MAQ0J1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| MAQ0J On 28/12/2020 Spot Bond  |        |            | 100.00000 | 4.49970   | 100.00000          | 4.45938            |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total MAQ0J2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For MAQ0J2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| MAQNC On 28/03/2017 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 102.34357          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total MAQN01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For MAQN01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| MBF03I On 01/10/2017 Spot Bond |        |            | 100.00000 |           | 0.00000            | 101.94142          |                   |            | 0.00                         | 36,400,000            | 9,100,000             |
| <b>Total MBF030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>36,400,000</b>     | <b>9,100,000</b>      |
| <b>Total For MBF030</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>36,400,000</b>     | <b>9,100,000</b>      |
| MBF03I On 10/12/2016 Spot Bond |        |            | 100.00000 |           | 0.00000            | 100.00000          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total MBF035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For MBF035</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| MBF03I On 17/04/2017 Spot Bond |        |            | 100.00000 |           | 0.00000            | 101.43217          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total MBF039 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total For MBF039</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MBF04: On 07/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00617          |                   |            | 0.00        | 400,000,000        | 731,000,000        |
| <b>Total MBF042 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>400,000,000</b> | <b>731,000,000</b> |
| <b>Total For MBF042</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>400,000,000</b> | <b>731,000,000</b> |
| MBF04: On 13/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49289          |                   |            | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total MBF045 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For MBF045</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| MBF04: On 17/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87143          |                   |            | 0.00        | 400,000,000        | 150,000,000        |
| <b>Total MBF046 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>400,000,000</b> | <b>150,000,000</b> |
| <b>Total For MBF046</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>400,000,000</b> | <b>150,000,000</b> |
| MBF04: On 07/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92558           |                   |            | 0.00        | 0                  | 10,000,000         |
| <b>Total MBF047 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>10,000,000</b>  |
| <b>Total For MBF047</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>10,000,000</b>  |
| MBF04: On 13/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02255          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total MBF048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MBF048</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MBF04: On 14/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87935           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total MBF049 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MBF049</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MBF05: On 17/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76228          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total MBF050 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MBF050</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MBF05: On 16/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05449          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total MBF051 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MBF051</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MBF05: On 16/05/2019 Spot Bond |        |            | 100.00000 | 22.88154  | 100.00000          | 22.81010           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total MBF051/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MBF051/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MBF05: On 28/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75365          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total MBF052 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MBF052</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MBF05: On 28/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85865          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total MBF053 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For MBF053</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| MBSA On 30/10/2017 Spot Bond   |        |            | 2.30000   | 98.02117  | 2.30000            | 97.33568           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total MBSA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For MBLSA2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBLSA On 11/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.05115           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBLSA3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBLSA3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBLSA On 22/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84797           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBLSA4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBLSA4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP03 On 12/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04484          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP035 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP035</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP29 On 23/09/2017 Spot Bond |        |            | 100.00000 | 63.92029  | 100.00000          | 63.76545           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP29U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP29U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP30 On 24/10/2017 Spot Bond |        |            | 100.00000 | 62.05455  | 100.00000          | 61.90422           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP30U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP30U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP31 On 24/10/2017 Spot Bond |        |            | 100.00000 | 62.10438  | 100.00000          | 61.95393           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP31U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP31U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP32 On 10/11/2017 Spot Bond |        |            | 100.00000 | 59.59570  | 100.00000          | 59.45133           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP32U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP32U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP33 On 17/02/2017 Spot Bond |        |            | 100.00000 | 85.08159  | 100.00000          | 84.88372           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP33U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP33U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP34 On 29/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04653          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 9.29000   | 100.94221 | 9.29000            | 100.91702          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBSA01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBSA01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 8.00000   | 103.63519 | 8.00000            | 103.61285          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBSA01/R204 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBSA01/R204</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 9.34000   | 100.57657 | 9.34000            | 100.55135          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBSA02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For MBSA02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 8.91000   | 101.46042 | 8.91000            | 101.43614          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MBSA02/R204 SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBSA02/R204</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MEFSA On 05/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.99858          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MEFSA4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MEFSA4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MEFSA On 05/07/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.15220          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MEFSA6 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MEFSA6</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MEFSB On 05/01/2019 Spot Bond |        |            | 9.31000   | 104.18121 | 9.31000            | 104.15545          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MEFSA6 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MEFSA6</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MEFSB On 05/01/2022 Spot Bond |        |            | 10.13000  | 103.95529 | 10.13000           | 103.92737          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MEFSA6 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MEFSA6</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MEFSB On 05/01/2022 Spot Bond |        |            | 10.13000  | 103.95529 | 10.13000           | 103.92737          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MEFSA6 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MEFSA6</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MFS1A On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01070          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MFS1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MFS1A2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MFS1B On 20/09/2019 Spot Bond |        |            | 10.14000  | 100.10246 | 10.14000           | 102.65405          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MFS1B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MFS1B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MIL02 On 31/05/2017 Spot Bond |        |            | 9.54000   | 100.02647 | 9.54000            | 100.00142          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MIL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MIL02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MMIG0 On 17/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10986          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MMIG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MMIG01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MMIG0 On 17/03/2026 Spot Bond |        |            | 10.00500  | 102.80058 | 10.00500           | 102.61999          |                   |            | 0.00        | 0                | 400,000,000        |
| <b>Total MMIG02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| <b>Total For MMIG02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| MMIG0 On 01/06/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76828           |                   |            | 0.00        | 0                | 0                  |
| <b>Total MMIG03 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MMIG03</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MMIG0 On 12/08/2030 Spot Bond |        |            | 11.93000  | 99.60627  | 11.93000           | 100.42595          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|----------------------|
| <b>Total For MMIG04</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| MMIG0 On 12/08/2017 Spot Bond  |        |            | 11.35500  | 103.34949 | 11.35500           | 101.59931          |                   |                              |  | 0.00                 | 0                    | 1,050,000,000        |
| <b>Total MMIG05 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>1,050,000,000</b> |
| <b>Total For MMIG05</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>1,050,000,000</b> |
| MMS01 On 10/12/2016 Spot Bond  |        |            | 100.00000 | 98.64865  | 100.00000          | 98.91599           |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total MMS01U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For MMS01U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| MQB02 On 31/05/2017 Spot Bond  |        |            | 9.24000   | 100.01428 | 9.24000            | 99.98999           |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total MQB02 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For MQB02</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| MTN04 On 13/07/2017 Spot Bond  |        |            | 8.93000   | 104.91456 | 8.93000            | 104.88966          |                   | 44,650,000,000,000.00        |  | 5,000,000,000        | 1,300,000,000        |                      |
| <b>Total MTN04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>14,650,000,000,000.00</b> |  | <b>5,000,000,000</b> | <b>1,300,000,000</b> |                      |
| <b>Total For MTN04</b>         |        |            |           |           |                    |                    |                   | <b>14,650,000,000,000.00</b> |  | <b>5,000,000,000</b> | <b>1,300,000,000</b> |                      |
| MTN06 On 22/03/2017 Spot Bond  |        |            | 100.00000 | 86.23323  | 100.00000          | 86.04698           |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total MTN06U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For MTN06U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| MTN07 On 22/03/2017 Spot Bond  |        |            | 100.00000 | 98.11320  | 100.00000          | 97.84947           |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total MTN07U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For MTN07U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| MTN08 On 19/04/2019 Spot Bond  |        |            | 100.00000 | 25.42007  | 100.00000          | 25.34071           |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total MTN08U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For MTN08U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| MTN09 On 20/04/2019 Spot Bond  |        |            | 100.00000 | 24.83411  | 100.00000          | 24.77884           |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total MTN09U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For MTN09U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| MWA1L On 18/10/2039 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total MWA1U SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For MWA1U</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| MWAR( On 22/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55993          |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total MWAR01 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For MWAR01</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 9.47169   | 100.89771          | 9.44856            |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total N4A211 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For N4A211</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| N4A302 On 14/08/2020 Spot Bond |        |            | 100.61875 | 9.57729   | 100.61875          | 9.55396            |                   |                              |  | 0.00                 | 0                    | 0                    |
| <b>Total N4A302 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For N4A302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A30£ On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A30£ On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A311 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A40£ On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A40£ On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A408 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A408</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A411 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5B23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.04558          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N5B23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5B23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5C23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.06883          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N5C23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5C23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5D23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.32225          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N5D23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5D23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5E23 On 20/06/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 112.22566          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N5E23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5E23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5F23L On 20/06/2023 Spot Bond |        |            | 100.00000 | 10.66091  | 100.00000          | 13.22689           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N5F23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5F23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5G23I On 20/06/2023 Spot Bond |        |            | 100.00000 | 11.39954  | 100.00000          | 14.14847           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N5G23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| <b>Total For N5G23U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| NAM01 On 19/11/2022 Spot Bond  |        |            | 10.42500  | 91.18260  | 10.42500           | 91.15701           |                   |            | 6,255,000,000,000.00        | 600,000,000        | 300,000,000        |
| <b>Total NAM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>6,255,000,000,000.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| <b>Total For NAM01</b>         |        |            |           |           |                    |                    |                   |            | <b>6,255,000,000,000.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| NAM02 On 29/06/2020 Spot Bond  |        |            | 9.97500   | 103.31220 | 9.97500            | 103.28472          |                   |            | 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  |        |            | 10.27500  | 101.30458 | 10.27500           | 102.64981          |                   |            | 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  |        |            | 10.68000  | 101.41653 | 10.68000           | 102.82123          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total NAM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For NAM04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| NBK11/ On 28/11/2020 Spot Bond |        |            | 9.62500   | 98.13663  | 9.62500            | 98.11115           |                   |            | 0.00                        | 0                  | 400,000,000        |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>400,000,000</b> |
| <b>Total For NBK11A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>400,000,000</b> |
| NBK12/ On 19/03/2021 Spot Bond |        |            | 10.01500  | 100.06680 | 10.01500           | 100.03979          |                   |            | 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   | 102.22749 | 9.38000            | 102.20160          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total NBK12A/R208 SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK12A/R208</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| NBK13/ On 19/03/2024 Spot Bond |        |            | 10.02500  | 100.81265 | 10.02500           | 100.78541          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total NBK13A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK13A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| NBK13I On 21/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68616          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total NBK13B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK13B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| NBK14/ On 25/06/2021 Spot Bond |        |            | 9.81500   | 102.50131 | 9.81500            | 102.47595          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total NBK14A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK14A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| NBK15/ On 11/02/2022 Spot Bond |        |            | 10.05500  | 97.99061  | 10.05500           | 97.96448           |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total NBK15A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK15A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| NBK15I On 27/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73077          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total NBK15B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For NBK15B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK16, On 12/02/2025 Spot Bond |        |            | 10.89000  | 95.46877  | 10.89000           | 95.44126           |                   |            |  | 0.00        | 0                | 890,000,000          |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>890,000,000</b>   |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>890,000,000</b>   |
| NBK17, On 22/04/2026 Spot Bond |        |            | 11.06000  | 95.07951  | 11.06000           | 95.05140           |                   |            |  | 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 |        |            | 9.77000   | 98.88041  | 9.77000            | 98.85451           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK18A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK18A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK18I On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84819          |                   |            |  | 0.00        | 0                | 40,000,000           |
| <b>Total NBK18B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,000</b>    |
| <b>Total For NBK18B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,000</b>    |
| NBK19, On 01/06/2022 Spot Bond |        |            | 10.20500  | 98.04061  | 10.20500           | 98.01381           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK19A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK19A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK19I On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88863          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK19B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK19B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK19I On 26/06/2017 Spot Bond |        |            | 100.00000 | 67.20010  | 100.00000          | 67.03552           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK19B/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK19B/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK20, On 01/06/2026 Spot Bond |        |            | 10.78000  | 97.93554  | 10.78000           | 97.90730           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK20I On 25/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87828           |                   |            |  | 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 |        |            | 11.33000  | 99.96516  | 11.33000           | 99.93523           |                   |            |  | 0.00        | 0                | 10,000,000           |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>    |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>    |
| NBK21I On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99261          |                   |            |  | 0.00        | 0                | 1,800,000,000        |
| <b>Total NBK21B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,800,000,000</b> |
| <b>Total For NBK21B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,800,000,000</b> |
| NBK22, On 19/11/2022 Spot Bond |        |            | 9.42000   | 103.61100 | 9.42000            | 103.58465          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK22A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For NBK22A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK22I On 12/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63698          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK22B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK22B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK23J On 19/11/2025 Spot Bond |        |            | 10.98000  | 99.09782  | 10.98000           | 99.06857           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK23A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK23A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK23I On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59911          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK23B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK23B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK24J On 19/11/2027 Spot Bond |        |            | 11.23000  | 98.93619  | 11.23000           | 98.90634           |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| NBK24I On 11/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81566          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK24B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK24B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK25J On 17/02/2023 Spot Bond |        |            | 10.26500  | 105.21967 | 10.26500           | 105.19104          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK25A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK25A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK25I On 12/02/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72428          |                   |            |  | 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>             |
| NBK26J On 10/05/2023 Spot Bond |        |            | 100.00000 | 12.04744  | 100.00000          | 12.02049           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK26I On 22/04/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33541          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK27J On 10/05/2026 Spot Bond |        |            | 10.17000  | 106.90140 | 10.17000           | 106.87210          |                   |            |  | 0.00        | 0                | 700,000,000          |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b>   |
| <b>Total For NBK27A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b>   |
| NBK27I On 01/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32623          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK27B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK27B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK28J On 02/08/2023 Spot Bond |        |            | 10.27500  | 101.00394 | 10.27500           | 102.36745          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK28I On 19/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57208          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NBK28B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK28B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK29I On 31/07/2026 Spot Bond |        |            | 10.68000  | 101.38241 | 10.68000           | 102.77205          |                   |            | 0.00        | 0                | 400,000,000        |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| NBK29I On 18/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61764          |                   |            | 0.00        | 0                | 10,000,000         |
| <b>Total NBK29B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>  |
| <b>Total For NBK29B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b>  |
| NBK30I On 18/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66169          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NBK30B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK30B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK31I On 17/02/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68298          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NBK31B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK31B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK32I On 26/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39114          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NBK32B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK32B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK33I On 10/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15436          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NBK33B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK33B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK34I On 10/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86464          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NBK34B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK34B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK35I On 10/05/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88298          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NBK35B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK35B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK36I On 10/05/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90572          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NBK36B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK36B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK37I On 02/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06824          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NBK37B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK37B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK38I On 02/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06143          |                   |            | 0.00        | 0                | 0                  |
| <b>Total NBK38B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NBK38B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 9.20000   | 108.20648 | 9.20000            | 108.17960          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 100.00000 | 23.82174  | 100.00000          | 23.76844           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK3A/R204 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK3A/R204</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 11.45500  | 42.59881  | 11.45500           | 42.58453           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK40I On 31/07/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16511          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47203          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK7B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK7B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 15/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.74613          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 20/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.86219           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 09/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.87800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 31/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.04133          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.85530           |                   |            |  | 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 | 8.66984   | 100.00000          | 8.64861            |                   |            |  | 0.00        | 0                | 0             |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 8.66984   | 100.00000          | 8.64861            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 10.62500  | 102.67219 | 10.62500           | 102.64284          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total NCLN83 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN83</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85611           |                   |            |  | 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 |        |            | 10.66000  | 101.61352 | 10.66000           | 101.58437          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN85 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85530           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN87 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN87</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86857           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN88 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN88</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86864           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN89 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN89</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85391           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85230           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN91 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN91</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 02/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29801          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN92 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN92</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 09/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60798          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN93 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN93</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76164           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN94 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN94</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 08/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60802          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN95 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN95</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED13 On 25/07/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39744          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total NED13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED14 On 29/11/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.53578           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED15 On 08/04/2024 Spot Bond |        |            | 10.86000  | 100.09242 | 10.86000           | 101.15856          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED16 On 08/04/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85711           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED17 On 14/10/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70135          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED18 On 16/01/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61866          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED19 On 01/07/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.15293          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED20 On 01/07/2020 Spot Bond |        |            | 11.69000  | 100.37731 | 11.69000           | 103.94312          |                   |            |  | 0.00        | 0                | 1,990,000,000        |
| <b>Total NED20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,990,000,000</b> |
| <b>Total For NED20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,990,000,000</b> |
| NED9 On 06/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.49377          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NEDH1 On 20/11/2018 Spot Bond |        |            | 9.44500   | 110.70525 | 9.44500            | 110.67703          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NEDH1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NEDH1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NEDH1 On 20/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NEDH1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NEDH1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NEDT1 On 21/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90725          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NEDT1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NEDT1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NEDT1 On 26/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70590          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total NEDT1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NEDT1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NGL01 On 22/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.61986          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 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  | 101.19803 | 13.50000           | 101.16151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NHM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NHM002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NHM00 On 09/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.15028          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NHM003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NHM003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB11 On 31/01/2025 Spot Bond |        |            | 3.08000   | 103.78106 | 3.08000            | 118.27745          |                   |            |  | 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   | 204.27392 | 3.45000            | 204.25037          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB13 On 31/01/2025 Spot Bond |        |            | 3.47000   | 114.96165 | 3.47000            | 114.94489          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB14 On 31/03/2028 Spot Bond |        |            | 3.61000   | 159.15250 | 3.61000            | 159.36734          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB15 On 31/03/2028 Spot Bond |        |            | 3.68000   | 158.86974 | 3.68000            | 158.30706          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NMP20 On 24/07/2020 Spot Bond  |        |            | 9.19000   | 104.12289 | 9.19000            | 104.09747          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NMP20N SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NMP20N</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NPL10L On 03/04/2017 Spot Bond |        |            | 100.00000 | 97.71072  | 100.00000          | 97.50715           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NPL10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NPL10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2020 Spot Bond  |        |            | 9.82000   | 102.31209 | 9.82000            | 102.39524          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total NQ1A10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NQ1A10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NQ1A1 On 22/05/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NQ1A16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NQ1A16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NQ1A1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51752          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NQ1A17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NQ1A17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NQ1A1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50862          |                   |            |  | 0.00        | 0                | 60,000,000        |
| <b>Total NQ1A18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| <b>Total For NQ1A18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| NQ1A1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65496          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NQ1A19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NQ1A19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NQ1A2 On 22/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52909          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NQ1A21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NQ1A21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NQ1A2 On 22/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49818          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NQ1A22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NQ1A22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NQ1B1 On 22/05/2020 Spot Bond |        |            | 10.02000  | 102.31904 | 10.02000           | 102.40091          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NQ1B10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NQ1B10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NQ1B1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52643          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NQ1B15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NQ1B15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NQ1B1 On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52050          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NQ1B16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NQ1B16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56013          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NQ1B17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NQ1B17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NQ1C1 On 22/05/2020 Spot Bond |        |            | 10.22000  | 102.32601 | 10.22000           | 102.40661          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| NQ1C1 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53236          |                   |            |  | 0.00        | 0                | 0                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total NQ1C15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2049 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53534          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2052 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.58558          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQF1D On 22/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.64471          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQF1D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQF1D5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQF1D On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54423          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQF1D7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQF1D7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQF1D On 22/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60349          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQF1D8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQF1D8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NRA01: On 30/11/2018 Spot Bond |        |            | 9.18000   | 105.88619 | 9.18000            | 105.86009          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NRA018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NRA018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NRA02: On 31/10/2022 Spot Bond |        |            | 10.05500  | 111.05851 | 10.05500           | 111.02842          |                   |            |  | 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 |        |            | 2.67000   | 177.92399 | 2.67000            | 177.90170          |                   |            |  | 0.00        | 0                | 9,500,000,000        |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,500,000,000</b> |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,500,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 11.61000  | 104.57471 | 11.61000           | 104.54230          |                   |            |  | 0.00        | 0                | 3,940,000,000        |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,940,000,000</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,940,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 100.00000 | 12.67167  | 100.00000          | 12.64347           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NRA028/R186 SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NRA028/R186</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC16 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.03483          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NTC16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NTC16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NTC17 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.47343          |                   |            |  | 0.00        | 1,740,000,000    | 3,790,000,000        |

| 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 NTC17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,740,000,000</b> | <b>3,790,000,000</b> |
| <b>Total For NTC17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,740,000,000</b> | <b>3,790,000,000</b> |
| NTC18 On 27/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29425          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NTC18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NTC18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NTC19 On 27/07/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.22479          |                   |            |  | 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>             |
| NYT101 On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44390          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NYT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NYT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NYT102 On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54246          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NYT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NYT102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| NYT13U On 28/05/2020 Spot Bond |        |            | 100.00000 | 20.62415  | 100.00000          | 20.57419           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total NYT13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For NYT13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| OML02 On 21/11/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55055          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total OML02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For OML02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| OML03 On 27/11/2019 Spot Bond  |        |            | 10.34000  | 97.75013  | 10.34000           | 97.72291           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total OML03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For OML03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| OML04 On 19/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.01381          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total OML04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For OML04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| OML05 On 19/03/2025 Spot Bond  |        |            | 10.53500  | 98.10846  | 10.53500           | 100.19362          |                   |            |  | 0.00        | 0                    | 1,500,000,000        |
| <b>Total OML05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,500,000,000</b> |
| <b>Total For OML05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,500,000,000</b> |
| OML06 On 19/03/2022 Spot Bond  |        |            | 11.20500  | 98.99825  | 11.20500           | 98.96843           |                   |            |  | 0.00        | 0                    | 1,500,000,000        |
| <b>Total OML06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,500,000,000</b> |
| <b>Total For OML06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,500,000,000</b> |
| OML07 On 19/03/2025 Spot Bond  |        |            | 11.78000  | 98.31128  | 11.78000           | 98.28020           |                   |            |  | 0.00        | 0                    | 960,000,000          |
| <b>Total OML07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>960,000,000</b>   |
| <b>Total For OML07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>960,000,000</b>   |
| OML08 On 14/09/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.31111          |                   |            |  | 0.00        | 0                    | 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 OML08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| <b>Total For OML08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| OML09 On 14/09/2022 Spot Bond  |        |            | 11.19500  | 101.50718 | 11.19500           | 101.47663          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total OML09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For OML09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| OML10 On 14/09/2025 Spot Bond  |        |            | 11.78000  | 100.53511 | 11.78000           | 100.50333          |                   |            |  | 0.00        | 0                | 940,000,000          |
| <b>Total OML10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>940,000,000</b>   |
| <b>Total For OML10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>940,000,000</b>   |
| PMM12 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM12/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM12/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM25 On 07/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16734          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM28 On 02/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.26997          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM29 On 04/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21413          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM30 On 07/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16630          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM31 On 04/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.90479          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM32 On 25/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.42774          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PPC00: On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.32850           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PPC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PPC002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PPC00: On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90383          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PPC003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PPC003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PPC00: On 30/06/2021 Spot Bond |        |            | 10.01500  | 100.77087 | 10.01500           | 100.75186          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                  | Contracts Traded       | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|---------------|
| <b>Total PPC004 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PPC004</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |                              | 0.00                   | 0                      | 0             |
| <b>Total PRE1A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1A1</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20080          |                   |            |                              | 0.00                   | 0                      | 0             |
| <b>Total PRE1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1A3</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1B On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18431          |                   |            |                              | 0.00                   | 0                      | 0             |
| <b>Total PRE1B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1B1</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1C On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29601          |                   |            |                              | 0.00                   | 0                      | 0             |
| <b>Total PRE1C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1C1</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| PRE1D On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32198          |                   |            |                              | 0.00                   | 0                      | 0             |
| <b>Total PRE1D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1D1</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               | <b>0</b>      |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.90000   | 110.29403 | 8.88000            | 110.40780          |                   |            | 506,115,874,420,000.00       | 1,180,462,457,800      | 376,440,306,300        |               |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,115,874,420,000.00</b> | <b>180,462,457,800</b> | <b>376,440,306,300</b> |               |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>16,115,874,420,000.00</b> | <b>180,462,457,800</b> | <b>376,440,306,300</b> |               |
| R197 On 07/12/2023 Spot Bond  |        |            | 2.17000   | 291.47232 | 2.17000            | 291.43975          |                   |            | 27,041,455,000,000.00        | 12,461,500,000         | 26,695,566,800         |               |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>27,041,455,000,000.00</b> | <b>12,461,500,000</b>  | <b>26,695,566,800</b>  |               |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>27,041,455,000,000.00</b> | <b>12,461,500,000</b>  | <b>26,695,566,800</b>  |               |
| R202 On 07/12/2033 Spot Bond  |        |            | 2.15000   | 240.53355 | 2.15000            | 240.50680          |                   |            | 35,384,700,000,000.00        | 16,458,000,000         | 217,525,628,200        |               |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,384,700,000,000.00</b> | <b>16,458,000,000</b>  | <b>217,525,628,200</b> |               |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>15,384,700,000,000.00</b> | <b>16,458,000,000</b>  | <b>217,525,628,200</b> |               |
| R203 On 28/02/2023 Spot Bond  |        |            | 8.64000   | 98.04182  | 8.62500            | 98.08806           |                   |            | 344,736,389,824,000.00       | 271,381,526,600        | 569,671,700,000        |               |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,736,389,824,000.00</b> | <b>271,381,526,600</b> | <b>569,671,700,000</b> |               |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   |            | <b>14,736,389,824,000.00</b> | <b>271,381,526,600</b> | <b>569,671,700,000</b> |               |
| R203 On 15/09/2017 Spot Bond  |        |            | 7.70000   | 102.44722 | 7.68000            | 102.44027          |                   |            | 532,070,000,000,000.00       | 69,100,000,000         | 614,321,000,000        |               |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,070,000,000,000.00</b> | <b>69,100,000,000</b>  | <b>614,321,000,000</b> |               |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   |            | <b>12,070,000,000,000.00</b> | <b>69,100,000,000</b>  | <b>614,321,000,000</b> |               |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.29500   | 93.25568  | 9.29500            | 93.23266           |                   |            | 682,340,975,316,000.00       | 73,409,464,800         | 596,760,391,200        |               |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,340,975,316,000.00</b> | <b>73,409,464,800</b>  | <b>596,760,391,200</b> |               |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>12,340,975,316,000.00</b> | <b>73,409,464,800</b>  | <b>596,760,391,200</b> |               |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.43500   | 92.20700  | 9.43500            | 92.18365           |                   |            | 369,713,951,185,000.00       | 251,162,051,000        | 263,028,884,900        |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|------------------------|------------------------|
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>9,713,951,185,000.00</b> | <b>251,162,051,000</b> | <b>263,028,884,900</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>9,713,951,185,000.00</b> | <b>251,162,051,000</b> | <b>263,028,884,900</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 9.55000   | 96.79864  | 9.55000            | 96.77370           |                   |            | 056,480,261,570,000.00      | 110,626,205,400        | 321,269,635,000        |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>6,480,261,570,000.00</b> | <b>110,626,205,400</b> | <b>321,269,635,000</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>6,480,261,570,000.00</b> | <b>110,626,205,400</b> | <b>321,269,635,000</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 9.61000   | 93.34117  | 9.61000            | 93.31736           |                   |            | 873,903,205,380,000.00      | 90,936,858,000         | 838,768,506,500        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,903,205,380,000.00</b> | <b>90,936,858,000</b>  | <b>338,768,506,500</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>3,903,205,380,000.00</b> | <b>90,936,858,000</b>  | <b>338,768,506,500</b> |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.91000   | 100.03621 | 7.89000            | 100.05172          |                   |            | 555,932,137,138,000.00      | 70,282,191,800         | 443,498,173,000        |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>5,932,137,138,000.00</b> | <b>70,282,191,800</b>  | <b>443,498,173,000</b> |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   |            | <b>5,932,137,138,000.00</b> | <b>70,282,191,800</b>  | <b>443,498,173,000</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 9.63500   | 97.48751  | 9.63500            | 97.46258           |                   |            | 070,265,080,432,000.00      | 111,080,963,200        | 384,267,915,800        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0,265,080,432,000.00</b> | <b>111,080,963,200</b> | <b>384,267,915,800</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>0,265,080,432,000.00</b> | <b>111,080,963,200</b> | <b>384,267,915,800</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 9.64000   | 94.72342  | 9.64000            | 94.69918           |                   |            | 280,665,425,856,000.00      | 236,583,550,400        | 613,706,312,600        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0,665,425,856,000.00</b> | <b>236,583,550,400</b> | <b>613,706,312,600</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>0,665,425,856,000.00</b> | <b>236,583,550,400</b> | <b>613,706,312,600</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 9.61500   | 94.02090  | 9.61500            | 93.99650           |                   |            | 539,538,891,950,000.00      | 472,130,930,000        | 1,667,117,077,200      |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>9,538,891,950,000.00</b> | <b>472,130,930,000</b> | <b>667,117,077,200</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>9,538,891,950,000.00</b> | <b>472,130,930,000</b> | <b>667,117,077,200</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 8.15500   | 100.57938 | 8.14000            | 100.59719          |                   |            | 778,975,390,602,000.00      | 586,017,828,400        | 618,012,226,200        |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>8,975,390,602,000.00</b> | <b>586,017,828,400</b> | <b>618,012,226,200</b> |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>8,975,390,602,000.00</b> | <b>586,017,828,400</b> | <b>618,012,226,200</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 8.32000   | 95.82267  | 8.30500            | 95.85268           |                   |            | 908,637,542,208,000.00      | 950,557,396,900        | 791,721,900,000        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>8,637,542,208,000.00</b> | <b>950,557,396,900</b> | <b>791,721,900,000</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>8,637,542,208,000.00</b> | <b>950,557,396,900</b> | <b>791,721,900,000</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 9.51500   | 72.68369  | 9.50000            | 72.76736           |                   |            | 076,576,736,221,000.00      | 428,436,861,400        | 914,638,380,700        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>6,576,736,221,000.00</b> | <b>428,436,861,400</b> | <b>914,638,380,700</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>6,576,736,221,000.00</b> | <b>428,436,861,400</b> | <b>914,638,380,700</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 2.12000   | 184.01716 | 2.12000            | 183.99686          |                   |            | 92,974,654,916,000.00       | 43,855,969,300         | 123,360,746,300        |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,974,654,916,000.00</b> | <b>43,855,969,300</b>  | <b>123,360,746,300</b> |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>2,974,654,916,000.00</b> | <b>43,855,969,300</b>  | <b>123,360,746,300</b> |
| R211 On 31/01/2017 Spot Bond  |        |            | 4.11000   | 142.22529 | 4.11000            | 142.20191          |                   |            | 139,841,517,000,000.00      | 34,024,700,000         | 227,148,000,000        |
| <b>Total R211 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>9,841,517,000,000.00</b> | <b>34,024,700,000</b>  | <b>227,148,000,000</b> |
| <b>Total For R211</b>         |        |            |           |           |                    |                    |                   |            | <b>9,841,517,000,000.00</b> | <b>34,024,700,000</b>  | <b>227,148,000,000</b> |
| R212 On 31/01/2022 Spot Bond  |        |            | 2.22500   | 145.91333 | 2.21500            | 145.96588          |                   |            | 265,086,500,000,000.00      | 119,140,000,000        | 131,820,900,000        |



| 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 R212 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>5,086,500,000,000.00</b>  | <b>119,140,000,000</b> | <b>131,820,900,000</b> |
| <b>Total For R212</b>          |        |            |           |           |                    |                    |                   |            | <b>5,086,500,000,000.00</b>  | <b>119,140,000,000</b> | <b>131,820,900,000</b> |
| R213 On 28/02/2031 Spot Bond   |        |            | 9.32500   | 83.92740  | 9.31000            | 84.00798           |                   |            | 816,424,437,530,000.00       | 194,790,824,400        | 928,482,000,000        |
| <b>Total R213 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>16,424,437,530,000.00</b> | <b>194,790,824,400</b> | <b>928,482,000,000</b> |
| <b>Total For R213</b>          |        |            |           |           |                    |                    |                   |            | <b>16,424,437,530,000.00</b> | <b>194,790,824,400</b> | <b>928,482,000,000</b> |
| R214 On 28/02/2041 Spot Bond   |        |            | 9.56000   | 73.21460  | 9.56000            | 73.19571           |                   |            | 255,603,043,960,000.00       | 235,941,741,000        | 974,528,503,600        |
| <b>Total R214 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>5,603,043,960,000.00</b>  | <b>235,941,741,000</b> | <b>974,528,503,600</b> |
| <b>Total For R214</b>          |        |            |           |           |                    |                    |                   |            | <b>5,603,043,960,000.00</b>  | <b>235,941,741,000</b> | <b>974,528,503,600</b> |
| R330C On 21/12/2016 Spot Bond  |        |            | 7.18000   | 99.88211  | 7.18000            | 99.86249           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R330C SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For R330C</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| R337C On 21/06/2020 Spot Bond  |        |            | 8.54000   | 74.52277  | 8.54000            | 74.50575           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R337C SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For R337C</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| R347C On 21/06/2025 Spot Bond  |        |            | 9.05000   | 47.05728  | 9.05000            | 47.04590           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R347C SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For R347C</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| RCG01 On 24/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.27297          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total RCG01B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For RCG01B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| RCG01 On 24/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18164          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total RCG01C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For RCG01C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| RCSB0 On 12/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.94449          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total RCSB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For RCSB05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| RCSB0 On 17/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.83102          |                   |            | 0.00                         | 160,000,000            | 80,000,000             |
| <b>Total RCSB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>160,000,000</b>     | <b>80,000,000</b>      |
| <b>Total For RCSB06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>160,000,000</b>     | <b>80,000,000</b>      |
| RCSB0 On 17/01/2017 Spot Bond  |        |            | 100.00000 | 94.08540  | 100.00000          | 93.84960           |                   |            | 0.00                         | 0                      | 0                      |
| RCSB0 On 17/01/2017 Spot Bond  |        |            | 100.00000 | 94.08540  | 100.00000          | 93.84960           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total RCSB06/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For RCSB06/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| RCSB0 On 10/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.61294          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total RCSB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For RCSB07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RCSB1 On 30/04/2017 Spot Bond |        |            | 100.00000 | 90.24867  | 100.00000          | 90.03173           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB2 On 24/07/2017 Spot Bond |        |            | 100.00000 | 58.08248  | 100.00000          | 57.94178           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB3 On 17/03/2017 Spot Bond |        |            | 100.00000 | 99.45355  | 100.00000          | 99.18256           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB5 On 10/12/2016 Spot Bond |        |            | 100.00000 | 98.64864  | 100.00000          | 98.91599           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB6 On 31/03/2018 Spot Bond |        |            | 100.00000 | 46.44053  | 100.00000          | 46.32803           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB6U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB6U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF01 On 04/09/2017 Spot Bond |        |            | 100.00000 | 62.24996  | 100.00000          | 62.08943           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF02 On 04/12/2020 Spot Bond |        |            | 100.00000 | 11.26763  | 100.00000          | 11.25183           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF03 On 04/04/2018 Spot Bond |        |            | 100.00000 | 41.52218  | 100.00000          | 41.41510           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF04 On 04/10/2018 Spot Bond |        |            | 100.00000 | 28.74041  | 100.00000          | 28.66629           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF05 On 04/12/2019 Spot Bond |        |            | 100.00000 | 15.98888  | 100.00000          | 15.94765           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF05U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF05U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 11/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04576          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 27/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85101          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDFB0 On 27/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.38934          |                   |            |  | 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 22/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.61991          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 22/03/2019 Spot Bond  |        |            | 100.00000 | 24.10624  | 100.00000          | 24.04720           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB06/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB06/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 30/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.90139          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 30/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.83943          |                   |            |  | 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  |        |            |           | 100.00000 | 0.00000            | 100.30587          |                   |            |  | 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>      |
| RDFC3 On 23/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.80176           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC3 On 02/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.28345          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC3 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.13382          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC3 On 05/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.62588          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB01 On 21/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57668          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total REB01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REB01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB01 On 21/05/2018 Spot Bond  |        |            | 100.00000 | 41.25253  | 100.00000          | 41.15261           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total REB01/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REB01/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| REB02 On 21/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59926          |                   |            | 0.00        | 0                | 0             |
| <b>Total REB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REB02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REBC0 On 19/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49898          |                   |            | 0.00        | 0                | 0             |
| <b>Total REBC04 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REBC04</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED10 On 13/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED101 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED101</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED20 On 05/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.28382          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED201 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED201</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED20 On 05/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.40750          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED202 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED202</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED20 On 05/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.89270          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED203 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED203</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED30 On 16/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88391          |                   |            | 0.00        | 0                | 0             |
| <b>Total RED301 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED301</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES01 On 02/03/2018 Spot Bond |        |            | 100.00000 | 39.11838  | 100.00000          | 39.02151           |                   |            | 0.00        | 0                | 0             |
| <b>Total RES01U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES01U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES02 On 02/03/2019 Spot Bond |        |            | 100.00000 | 20.70162  | 100.00000          | 20.65036           |                   |            | 0.00        | 0                | 0             |
| <b>Total RES02U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES02U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES03 On 02/03/2020 Spot Bond |        |            | 100.00000 | 13.19269  | 100.00000          | 13.16002           |                   |            | 0.00        | 0                | 0             |
| <b>Total RES03U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES03U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES04 On 02/03/2021 Spot Bond |        |            | 100.00000 | 10.19967  | 100.00000          | 10.17442           |                   |            | 0.00        | 0                | 0             |
| <b>Total RES04U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES04U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES15 On 12/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03859          |                   |            | 0.00        | 0                | 0             |
| <b>Total RES15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RES18 On 05/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.93130          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES30 On 07/03/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.17470          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES32 On 20/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.47821          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES33 On 12/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.64480          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES34 On 25/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.47921          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES35 On 25/08/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.48532          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES36 On 21/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.36574          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP005 On 31/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.94964           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP005 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP005</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP014 On 27/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 89.80746           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP014 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP018 On 12/02/2020 Spot Bond  |        |            | 12.35000  | 105.88802 | 12.35000           | 105.85355          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP018 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP018</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP020 On 12/02/2020 Spot Bond  |        |            | 100.00000 | 18.80405  | 100.00000          | 18.75849           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP020 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP020</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|--------------------|
| RPP011 On 31/08/2018 Spot Bond |        |            | 100.00000 | 21.76615  | 100.00000          | 21.71225           |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total RPP01U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For RPP01U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| RPP081 On 30/04/2020 Spot Bond |        |            | 100.00000 | 17.18987  | 100.00000          | 17.16881           |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total RPP08U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For RPP08U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| RPS001 On 16/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30095          |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total RPS001 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For RPS001</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| RPS002 On 30/04/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 52.93104           |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total RPS002 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For RPS002</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| RW21 On 21/04/2021 Spot Bond   |        |            | 9.84500   | 101.91501 | 9.84500            | 101.88810          |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| RW23 On 10/12/2023 Spot Bond   |        |            | 10.30500  | 96.23611  | 10.30500           | 96.20955           |                   |                              | 0.00                 | 0                  | 300,000,000        |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>300,000,000</b> |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>300,000,000</b> |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.02000  | 95.04849  | 11.02000           | 95.02049           |                   |                              | 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>           |
| S1324L On 30/01/2017 Spot Bond |        |            | 100.00000 | 88.80779  | 100.00000          | 88.59223           |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total S1324U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For S1324U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |                              | 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>           |
| SBK14 On 01/12/2017 Spot Bond  |        |            | 8.75000   | 101.18633 | 8.75000            | 101.16252          |                   | 15,435,000,000,000.00        | 1,764,000,000        | 932,000,000        |                    |
| <b>Total SBK14 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>15,435,000,000,000.00</b> | <b>1,764,000,000</b> | <b>932,000,000</b> |                    |
| <b>Total For SBK14</b>         |        |            |           |           |                    |                    |                   | <b>15,435,000,000,000.00</b> | <b>1,764,000,000</b> | <b>932,000,000</b> |                    |
| SBK15 On 23/01/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37588          |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total SBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For SBK15</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| SBK16 On 15/03/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.45354           |                   |                              | 0.00                 | 0                  | 0                  |
| <b>Total SBK16 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For SBK16</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBK17 On 30/07/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.41828           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK18 On 24/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.63867           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK19 On 24/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34904          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK20 On 02/12/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.36561          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK21 On 28/01/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.12165          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK22 On 28/05/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.62032          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 12.22500  | 97.93686  | 12.22500           | 97.90477           |                   |            |  | 0.00        | 0                | 1,830,000,000        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,830,000,000</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,830,000,000</b> |
| SBK24 On 19/10/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.18265          |                   |            |  | 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 | 12.41411  | 100.00000          | 12.38404           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK25 On 25/04/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.90562          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK26 On 25/04/2021 Spot Bond  |        |            | 12.04500  | 102.36025 | 12.04500           | 102.32737          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBK26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK9 On 10/04/2018 Spot Bond   |        |            | 9.39000   | 100.29924 | 9.39000            | 100.27396          |                   |            |  | 0.00        | 0                | 2,760,000,000        |
| <b>Total SBK9 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,760,000,000</b> |
| <b>Total For SBK9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,760,000,000</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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBN33 On 15/09/2017 Spot Bond  |        |            | 9.08000   | 101.46310 | 9.08000            | 101.43822          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBN33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBN33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBN45 On 15/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.18003          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBN45 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBN45</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS13 On 22/09/2017 Spot Bond  |        |            | 8.29000   | 102.48771 | 8.29000            | 102.46472          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS16 On 22/09/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.30730          |                   |            |  | 0.00        | 0                | 2,650,000,000        |
| <b>Total SBS16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,650,000,000</b> |
| <b>Total For SBS16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,650,000,000</b> |
| SBS18 On 23/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.78017          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS19 On 23/06/2021 Spot Bond  |        |            | 9.74000   | 101.36189 | 9.74000            | 101.33556          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS20 On 15/05/2026 Spot Bond  |        |            | 10.46000  | 98.39619  | 10.46000           | 98.36847           |                   |            |  | 0.00        | 0                | 500,000,000          |
| <b>Total SBS20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| <b>Total For SBS20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| SBS21 On 15/05/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.85944          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS23 On 23/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60857          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS24 On 24/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.10607          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS25 On 24/05/2019 Spot Bond  |        |            | 8.86000   | 100.52629 | 8.86000            | 100.50222          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS26U On 28/02/2017 Spot Bond |        |            | 100.00000 | 82.95455  | 100.00000          | 82.76644           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS26U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS26U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SBS27 On 20/02/2024 Spot Bond |        |            | 10.52500  | 101.23409 | 10.52500           | 101.20588          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS28 On 23/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24486          |                   |            | 0.00        | 0                | 30,000,000           |
| <b>Total SBS28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>    |
| <b>Total For SBS28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>    |
| SBS29 On 12/06/2019 Spot Bond |        |            | 8.90000   | 99.60987  | 8.90000            | 99.58605           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS29 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 10.66000  | 86.01900  | 10.66000           | 85.99432           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS30 On 12/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.62124           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS30 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS30</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS31 On 27/06/2027 Spot Bond |        |            | 10.62000  | 94.87112  | 10.62000           | 94.84416           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS32 On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08232          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS32 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS32</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS33 On 19/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88897           |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS33</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS34 On 19/09/2024 Spot Bond |        |            | 10.68000  | 99.38614  | 10.68000           | 99.35758           |                   |            | 0.00        | 0                | 1,450,000,000        |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,450,000,000</b> |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,450,000,000</b> |
| SBS35 On 29/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.27001          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS35 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS35</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS36 On 29/01/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00286          |                   |            | 0.00        | 0                | 0                    |
| <b>Total SBS36 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS36</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS37 On 29/01/2020 Spot Bond |        |            | 9.11000   | 99.97059  | 9.11000            | 99.94640           |                   |            | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    |  | Value                 | Contracts Traded      | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|--|-----------------------|-----------------------|----------------------|
| SBS38 On 29/01/2025 Spot Bond  |        |            | 10.31000  | 96.80887  | 10.31000           | 96.78243           |                   |                               |  | 0.00                  | 0                     | 0                    |
| <b>Total SBS38 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBS38</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBS39 On 29/01/2030 Spot Bond  |        |            | 10.86000  | 95.69801  | 10.86000           | 95.67052           |                   | 162,900,000,000,000.00        |  | 15,000,000,000        | 15,000,000,000        |                      |
| <b>Total SBS39 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>162,900,000,000,000.00</b> |  | <b>15,000,000,000</b> | <b>15,000,000,000</b> |                      |
| <b>Total For SBS39</b>         |        |            |           |           |                    |                    |                   | <b>162,900,000,000,000.00</b> |  | <b>15,000,000,000</b> | <b>15,000,000,000</b> |                      |
| SBS4 On 16/11/2021 Spot Bond   |        |            | 10.07500  | 95.06119  | 10.07500           | 95.03538           |                   |                               |  | 0.00                  | 0                     | 580,000,000          |
| <b>Total SBS4 SPOT</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>580,000,000</b>   |
| <b>Total For SBS4</b>          |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>580,000,000</b>   |
| SBS40 On 12/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.93932          |                   |                               |  | 0.00                  | 0                     | 0                    |
| <b>Total SBS40 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBS40</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBS41 On 12/11/2022 Spot Bond  |        |            | 9.76500   | 101.84043 | 9.76500            | 101.81362          |                   |                               |  | 0.00                  | 0                     | 0                    |
| <b>Total SBS41 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBS41</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBS42 On 12/11/2025 Spot Bond  |        |            | 10.34000  | 102.66963 | 10.34000           | 102.64104          |                   |                               |  | 0.00                  | 0                     | 3,000,000,000        |
| <b>Total SBS42 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>3,000,000,000</b> |
| <b>Total For SBS42</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>3,000,000,000</b> |
| SBS43 On 12/11/2027 Spot Bond  |        |            | 10.55000  | 102.69125 | 10.55000           | 102.66208          |                   |                               |  | 0.00                  | 0                     | 0                    |
| <b>Total SBS43 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBS43</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBS44 On 15/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.82593          |                   |                               |  | 0.00                  | 0                     | 0                    |
| <b>Total SBS44 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBS44</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBS45 On 15/02/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20953          |                   |                               |  | 0.00                  | 0                     | 0                    |
| <b>Total SBS45 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBS45</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBS46 On 15/02/2023 Spot Bond  |        |            | 9.79500   | 107.39183 | 9.79500            | 107.36393          |                   |                               |  | 0.00                  | 0                     | 0                    |
| <b>Total SBS46 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBS46</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBS47 On 15/02/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20572          |                   |                               |  | 0.00                  | 0                     | 0                    |
| <b>Total SBS47 SPOT</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBS47</b>         |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 3.47000   | 112.60527 | 3.47000            | 269.92643          |                   |                               |  | 0.00                  | 0                     | 0                    |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SBSI12 On 31/01/2017 Spot Bond |        |            | 5.06000   | 140.70198 | 5.06000            | 142.02541          |                   |            | 0.00        | 0                | 0             |
| <b>Total SBSI12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBSI12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBSI12 On 31/01/2017 Spot Bond |        |            | 100.00000 | 125.46320 | 100.00000          | 125.15285          |                   |            | 0.00        | 0                | 0             |
| SBSI12 On 31/01/2017 Spot Bond |        |            | 100.00000 | 125.46320 | 100.00000          | 125.15285          |                   |            | 0.00        | 0                | 0             |
| <b>Total SBSI12/R211 SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBSI12/R211</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 3.70000   | 197.94697 | 3.70000            | 196.77381          |                   |            | 0.00        | 0                | 0             |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SCM10 On 15/09/2017 Spot Bond  |        |            | 100.00000 | 55.71546  | 100.00000          | 67.16618           |                   |            | 0.00        | 0                | 0             |
| <b>Total SCM10U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SCM10U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2A2L On 11/02/2045 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total SF2A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SF2A2U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2BU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total SF2BU SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SF2BU</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2CU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total SF2CU SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SF2CU</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2DU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total SF2DU SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SF2DU</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SGI004 On 20/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.29644          |                   |            | 0.00        | 0                | 0             |
| <b>Total SGI004 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SGI004</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SGI005 On 10/07/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.29655          |                   |            | 0.00        | 0                | 0             |
| <b>Total SGI005 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SGI005</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHF01 On 15/12/2016 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 99.72678           |                   |            | 0.00        | 0                | 0             |
| <b>Total SHF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHF01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           | 183.04716 | 0.00000            | 82.63494           |                   |            | 0.00        | 0                | 0             |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHI05 On 31/01/2017 Spot Bond  |        |            | 5.76000   | 126.52030 | 5.76000            | 141.89566          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHI05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHI05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHPCB On 03/04/2017 Spot Bond  |        |            | 6.50000   | 101.28398 | 6.50000            | 101.26629          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHPCBU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHPCBU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS01 On 15/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.97797           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS04 On 29/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.55725          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS05 On 29/06/2017 Spot Bond  |        |            | 8.95000   | 103.93063 | 8.95000            | 103.90577          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS05/ On 29/06/2017 Spot Bond |        |            | 8.75000   | 104.03364 | 8.75000            | 104.00931          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS05/R203 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS05/R203</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS06 On 12/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75532          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS11L On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS11U/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS11U/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS12 On 12/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS14 On 17/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.88500           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS19 On 10/09/2017 Spot Bond  |        |            | 9.28000   | 103.27713 | 9.28000            | 103.25125          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS22 On 23/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.95464          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For SHS22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS23 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.88713          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS24 On 29/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.94924          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS25 On 29/06/2020 Spot Bond  |        |            | 10.20500  | 103.43950 | 10.20500           | 103.41138          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS26 On 29/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.94924          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS28 On 15/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.01017          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS29I On 03/12/2018 Spot Bond |        |            | 100.00000 | 28.25402  | 100.00000          | 28.18406           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS29U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS29U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLI3 On 15/08/2018 Spot Bond   |        |            | 9.64500   | 101.43634 | 9.64500            | 101.41037          |                   |            |  | 0.00        | 0                | 1,370,000,000        |
| <b>Total SLI3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,370,000,000</b> |
| <b>Total For SLI3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,370,000,000</b> |
| SLI4 On 15/08/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.77091          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLI4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLI4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRA1 On 15/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73438          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRA1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRA1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRA2 On 15/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75373          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRB1 On 15/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.76566          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRB1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRB1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRB2 On 15/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.77325          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRB2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For SLRB2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC1 On 15/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82896          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC2 On 15/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84502          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SNT01 On 15/09/2017 Spot Bond |        |            | 8.88000   | 101.60472 | 8.88000            | 101.58034          |                   |            |  | 0.00        | 0                | 3,770,000,000        |
| <b>Total SNT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,770,000,000</b> |
| <b>Total For SNT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,770,000,000</b> |
| SNT02 On 12/04/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70494          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SNT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SNT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SNT03 On 12/04/2023 Spot Bond |        |            | 11.32500  | 49.82419  | 11.32500           | 103.97272          |                   |            |  | 0.00        | 0                | 1,550,000,000        |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,550,000,000</b> |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,550,000,000</b> |
| SPDA1 On 21/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58591          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA4 On 21/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69684          |                   |            |  | 0.00        | 0                | 30,000,000           |
| <b>Total SPDA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>    |
| <b>Total For SPDA4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b>    |
| SPDA5 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55270          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA6 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56509          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA7 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55594          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA8 On 21/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57239          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA9 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57625          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For SPDA9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPG00: On 09/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03133          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SPG002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPG002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SPG00: On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17122          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SPG003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SPG003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSA05 On 16/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42180          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSA05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSA05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSA06 On 16/04/2020 Spot Bond  |        |            | 10.08500  | 95.68969  | 10.08500           | 95.66384           |                   |            |  | 0.00        | 0                | 300,000,000        |
| <b>Total SSA06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For SSA06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| SSN00: On 01/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33719          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN00: On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06820          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN00: On 25/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28223          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN00: On 31/03/2021 Spot Bond |        |            | 9.87500   | 90.66956  | 9.87500            | 90.64556           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN00: On 31/03/2021 Spot Bond |        |            | 9.87500   | 90.66956  | 9.87500            | 90.64556           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN00: On 15/01/2020 Spot Bond |        |            | 9.56000   | 96.95537  | 9.56000            | 96.93078           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN00: On 18/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88100           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For SSN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| SSN00: On 15/09/2017 Spot Bond |        |            | 8.56000   | 101.83203 | 8.56000            | 101.80845          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total SSN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 31/01/2025 Spot Bond |        |            | 3.07000   | 117.93057 | 3.07000            | 118.36432          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 21/12/2018 Spot Bond |        |            | 9.61500   | 96.97438  | 9.61500            | 96.94951           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 26/08/2018 Spot Bond |        |            | 8.50000   | 100.34141 | 8.50000            | 100.41225          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01: On 21/12/2026 Spot Bond |        |            | 10.90000  | 97.43031  | 10.90000           | 97.40206           |                   |            |  | 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 |        |            | 11.18000  | 72.60931  | 11.18000           | 72.58749           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 21/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35982          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 16/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39806          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 25/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03587          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 16/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.71303           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02: On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20273          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 24/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50573          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87196           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 02/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31073          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 18/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.98694          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 01/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35543          |                   |            |  | 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   | 107.29276 | 9.55000            | 103.63908          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 16/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67659          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN039 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN039</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 11/10/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56865          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 13/10/2023 Spot Bond |        |            | 10.02500  | 107.09053 | 10.02500           | 100.52355          |                   |            |  | 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 03/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.83000   | 97.04139  | 9.83000            | 97.01582           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A10 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56199          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T12A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A11 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For T12A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T12A12 On 21/02/2048 Spot Bond |        |            | 9.79000   | 93.20091  | 9.79000            | 101.03798          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T12A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T12A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A1C On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55716          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A11 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57969          |                   |            |  | 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 |        |            | 9.69000   | 106.12373 | 9.69000            | 105.47987          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A13 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53583          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A14 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55716          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A15 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A16 On 21/08/2020 Spot Bond |        |            | 9.79000   | 104.79788 | 9.79000            | 104.77067          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A18 On 25/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A19 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58980          |                   |            |  | 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>      |
| T13A2C On 21/08/2020 Spot Bond |        |            | 9.74000   | 103.04318 | 9.74000            | 103.01656          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS117 On 02/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28333          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total For TFS117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TFS122 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88069           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total TFS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TFS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TFS122 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.46359           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total TFS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TFS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TFS135 On 06/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65179          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total TFS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TFS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TFS136 On 06/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68743          |                   |            |  | 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>             |
| TFS138 On 28/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09076          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total TFS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TFS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TFS139 On 27/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39123          |                   |            |  | 0.00        | 0                  | 2,488,651,800        |
| <b>Total TFS139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,488,651,800</b> |
| <b>Total For TFS139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,488,651,800</b> |
| TFS141 On 28/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13531          |                   |            |  | 0.00        | 200,000,000        | 50,000,000           |
| <b>Total TFS141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>50,000,000</b>    |
| <b>Total For TFS141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>50,000,000</b>    |
| TFS142 On 28/10/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17345          |                   |            |  | 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>             |
| TFS143 On 17/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61741          |                   |            |  | 0.00        | 200,000,000        | 50,000,000           |
| <b>Total TFS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>50,000,000</b>    |
| <b>Total For TFS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>50,000,000</b>    |
| TH10A1 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total TH10A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TH10A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH10A2 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51962          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total TH10A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For TH10A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| TH10A3 On 18/07/2017 Spot Bond |        |            | 7.83000   | 103.18021 | 7.83000            | 103.15868          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total TH10A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total For TH10A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10A On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For TH10A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10A On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39606          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For TH10A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10A On 18/07/2017 Spot Bond |        |            | 7.39000   | 95.79226  | 7.39000            | 102.98178          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For TH10A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10A On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For TH10A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10A On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39606          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For TH10A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10A On 18/07/2017 Spot Bond |        |            | 7.16000   | 95.91828  | 7.16000            | 102.88929          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10A9 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For TH10A9</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10B On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47195          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For TH10B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10B On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46575          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For TH10B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10C On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61434          |                   |            |  | 0.00        | 2,122,500,000        | 907,500,000        |
| <b>Total TH10C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,122,500,000</b> | <b>907,500,000</b> |
| <b>Total For TH10C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,122,500,000</b> | <b>907,500,000</b> |
| TH10C On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59423          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For TH10C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10D On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.20128          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For TH10D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| TH10D On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.13187          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total TH10D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value             | Contracts Traded  | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|---------------|
| <b>Total For TH10D2</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| TH11A1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35577          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total TH11A1 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For TH11A1</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| TH11A2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40535          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total TH11A2 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For TH11A2</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| TH11A3 On 18/07/2018 Spot Bond |        |            | 8.73000   | 103.54431 | 8.73000            | 103.52027          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total TH11A3 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For TH11A3</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| TH11A4 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20399          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total TH11A4 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For TH11A4</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| TH11A5 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39605          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total TH11A5 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For TH11A5</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| TH11A6 On 18/07/2041 Spot Bond |        |            | 9.89000   | 85.74473  | 9.89000            | 100.86616          |                   | 791,200,000,000.00        | 80,000,000        | 20,000,000        |               |
| <b>Total TH11A6 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>791,200,000,000.00</b> | <b>80,000,000</b> | <b>20,000,000</b> |               |
| <b>Total For TH11A6</b>        |        |            |           |           |                    |                    |                   | <b>791,200,000,000.00</b> | <b>80,000,000</b> | <b>20,000,000</b> |               |
| TH11A7 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10641          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total TH11A7 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For TH11A7</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| TH11A8 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39605          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total TH11A8 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For TH11A8</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| TH11B1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47503          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total TH11B1 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For TH11B1</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| TH11B2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45800          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total TH11B2 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For TH11B2</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| TH11B3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45181          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total TH11B3 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For TH11B3</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| TH11C1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61124          |                   |                           | 0.00              | 0                 | 0             |
| <b>Total TH11C1 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH11C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60505          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.09326          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.09944          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D3 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06858          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A1 On 21/08/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55579          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A2 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57129          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A3 On 21/08/2019 Spot Bond |        |            | 9.74000   | 100.96235 | 9.74000            | 101.52014          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A4 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56199          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A5 On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A6 On 21/08/2019 Spot Bond |        |            | 9.65000   | 100.09704 | 9.65000            | 100.07141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A7 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55889          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH12A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A: On 21/02/2048 Spot Bond |        |            | 9.76000   | 87.62706  | 9.76000            | 99.21700           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61156          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61156          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61156          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61156          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66106          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66106          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66106          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66044          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86142          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86142          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total For TH12D2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH12D: On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99437          |                   |            | 0.00        | 0                | 0                 |
| <b>Total TH12D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH12D3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH12D: On 21/02/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85773          |                   |            | 0.00        | 0                | 0                 |
| <b>Total TH12D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH12D4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH13A: On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54773          |                   |            | 0.00        | 0                | 0                 |
| <b>Total TH13A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH13A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH13A: On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56138          |                   |            | 0.00        | 0                | 30,000,000        |
| <b>Total TH13A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b> |
| <b>Total For TH13A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,000,000</b> |
| TH13A: On 21/08/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58361          |                   |            | 0.00        | 0                | 0                 |
| <b>Total TH13A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH13A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH13A: On 21/08/2020 Spot Bond |        |            | 9.89000   | 101.18648 | 9.89000            | 101.15994          |                   |            | 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>          |
| TH13A: On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54835          |                   |            | 0.00        | 0                | 0                 |
| <b>Total TH13A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH13A5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH13A: On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56200          |                   |            | 0.00        | 0                | 0                 |
| <b>Total TH13A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH13A6</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH13A: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06344          |                   |            | 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>          |
| TH13A: On 21/08/2020 Spot Bond |        |            | 9.78000   | 101.57163 | 9.78000            | 102.52719          |                   |            | 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>          |
| TH13A: On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53583          |                   |            | 0.00        | 0                | 0                 |
| <b>Total TH13A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TH13A9</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TH13B: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61146          |                   |            | 0.00        | 0                | 0                 |
| <b>Total TH13B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For TH13B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH13B: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61208          |                   |            |  | 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>           |
| TH13B: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61191          |                   |            |  | 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>           |
| TH13B: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59976          |                   |            |  | 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>           |
| TH13B: On 25/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60960          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH13B5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH13B5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65474          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH13C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH13C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65968          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH13C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH13C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64224          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH13C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH13C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65436          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH13C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH13C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH13C: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68870          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total TH13C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For TH13C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85803          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH13D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH13D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85803          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH13D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH13D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH13D: On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85302          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH13D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH13D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D On 21/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.84404          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D On 21/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.87031          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A On 21/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.61420          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A On 21/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66866          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A On 21/11/2021 Spot Bond  |        |            | 9.84500   | 101.62594 | 9.84500            | 101.59896          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73365          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14C On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.76978          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14D On 21/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.98582          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A11 On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35113          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH9A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A12 On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH9A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A On 18/04/2036 Spot Bond  |        |            | 101.06155 | 6.65018   | 101.06155          | 6.63391            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For THE8A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8B: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8C: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8D: On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51373          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9C: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9C: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70712          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9D: On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|-----------------------|-----------------------|
| <b>Total For THE9D2</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| THE9D On 18/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.14723          |                   |                              |  | 0.00                 | 0                     | 0                     |
| <b>Total THE9D4 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| <b>Total For THE9D4</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| TL20 On 22/02/2020 Spot Bond   |        |            | 9.83000   | 94.75689  | 9.83000            | 94.69454           |                   |                              |  | 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 | 20.84069  | 100.00000          | 20.80125           |                   |                              |  | 0.00                 | 0                     | 0                     |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |                              |  | 0.00                 | 0                     | 0                     |
| <b>Total TL20/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| <b>Total For TL20/R207</b>     |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| TN17 On 14/11/2017 Spot Bond   |        |            | 8.45000   | 101.46863 | 8.45000            | 101.44543          |                   |                              |  | 0.00                 | 0                     | 21,600,000,000        |
| <b>Total TN17 SPOT</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>21,600,000,000</b> |
| <b>Total For TN17</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>21,600,000,000</b> |
| TN17/R On 14/11/2017 Spot Bond |        |            | 100.00000 | 53.14899  | 100.00000          | 53.03006           |                   |                              |  | 0.00                 | 0                     | 0                     |
| <b>Total TN17/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| <b>Total For TN17/R203</b>     |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| TN20 On 17/09/2020 Spot Bond   |        |            | 9.74500   | 104.87744 | 9.74500            | 104.84988          |                   | 37,031,000,000,000.00        |  | 3,800,000,000        | 50,724,595,357        |                       |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>37,031,000,000,000.00</b> |  | <b>3,800,000,000</b> | <b>50,724,595,357</b> |                       |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   | <b>37,031,000,000,000.00</b> |  | <b>3,800,000,000</b> | <b>50,724,595,357</b> |                       |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 17.07932  | 100.00000          | 17.04111           |                   |                              |  | 0.00                 | 0                     | 0                     |
| <b>Total TN20/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| <b>Total For TN20/R208</b>     |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| TN20U On 14/04/2020 Spot Bond  |        |            | 100.00000 | 6.38967   | 100.00000          | 6.37420            |                   |                              |  | 0.00                 | 0                     | 0                     |
| <b>Total TN20U SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| <b>Total For TN20U</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>0</b>              |
| TN23 On 06/11/2023 Spot Bond   |        |            | 10.52500  | 102.46458 | 10.52500           | 102.43555          |                   |                              |  | 0.00                 | 0                     | 23,536,200,000        |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>23,536,200,000</b> |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>23,536,200,000</b> |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 12.11944  | 100.00000          | 12.09232           |                   |                              |  | 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   |        |            | 10.85000  | 95.54803  | 10.85000           | 95.52061           |                   |                              |  | 0.00                 | 0                     | 28,480,000,000        |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>28,480,000,000</b> |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>              | <b>28,480,000,000</b> |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 12.40058  | 100.00000          | 12.37329           |                   |                              |  | 0.00                 | 0                     | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <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   |        |            | 10.88000  | 88.27308  | 10.88000           | 88.24725           |                   |            |  | 0.00        | 0                | 11,900,000,000        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,900,000,000</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,900,000,000</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 9.55307   | 100.00000          | 9.53170            |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN30 On 09/10/2030 Spot Bond   |        |            | 11.34000  | 96.10544  | 11.34000           | 96.07632           |                   |            |  | 0.00        | 0                | 8,800,000,000         |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,800,000,000</b>  |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,800,000,000</b>  |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 122.58606 | 8.00000            | 122.55964          |                   |            |  | 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   |        |            | 11.70000  | 94.36494  | 11.70000           | 94.33547           |                   |            |  | 0.00        | 0                | 4,000,000,000         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000,000</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000,000</b>  |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 101.94606 | 10.75000           | 101.91674          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TN40/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN40/R214</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TNF18 On 22/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60705          |                   |            |  | 0.00        | 0                | 3,337,800             |
| <b>Total TNF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,337,800</b>      |
| <b>Total For TNF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,337,800</b>      |
| TORQ1 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83366          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TORQ10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TORQ10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TORQ2 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TORQ2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TORQ2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TORQ3 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.65280          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TORQ3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TORQ3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TORQ4 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TORQ4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TORQ4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TORQ5 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total TORQ5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TORQ5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TORQ6 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.95068          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TORQ6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TORQ6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TORQ7 On 15/08/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72420          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TORQ7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TORQ7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TORQ8 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73986          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TORQ8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TORQ8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TORQ9 On 15/08/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.76333          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TORQ9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TORQ9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TPDA0 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 103.71000 | 10.00000           | 103.68300          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TPDA01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TPDA01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TPDA0 On 05/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.66955          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total TPDA02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For TPDA02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| TPDA0 On 05/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.68316          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TPDA03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TPDA03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TPDA0 On 10/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42141          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TPDA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TPDA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TPDA0 On 30/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34107          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TPDA06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TPDA06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TPDA0 On 30/11/2020 Spot Bond  |        |            | 9.80500   | 99.42025  | 9.80500            | 99.39396           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TPDA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TPDA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TR30 On 31/12/2099 Spot Bond   |        |            | 10.00000  | 99.57259  | 10.00000           | 100.37549          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TR30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TR30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TR31 On 31/12/2099 Spot Bond   |        |            | 9.75000   | 99.58321  | 9.75000            | 100.36612          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TR31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR32 On 31/12/2099 Spot Bond  |        |            | 100.00000 | 9.59529   | 100.00000          | 10.36809           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99990           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2020 Spot Bond |        |            | 10.04000  | 98.83186  | 10.04000           | 98.80527           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99990           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2020 Spot Bond |        |            | 9.84000   | 101.16560 | 9.84000            | 99.51369           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2B On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99986           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2B On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99985           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2C On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99978           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2C On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99976           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D On 14/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99959           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TRA2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99959           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA1 On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA2 On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02214          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA3 On 14/06/2024 Spot Bond |        |            | 100.00000 | 7.77021   | 100.00000          | 7.75097            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA4 On 14/06/2024 Spot Bond |        |            | 100.00000 | 8.27067   | 100.00000          | 8.25020            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAB1 On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00004          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAB2 On 14/06/2024 Spot Bond |        |            | 100.00000 | 8.57096   | 100.00000          | 8.54973            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAB2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAB2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAC1 On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00005          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAC2 On 14/06/2024 Spot Bond |        |            | 100.00000 | 8.82119   | 100.00000          | 8.79934            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAC2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAC2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAD1 On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00008          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAD1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAD1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAD2 On 14/06/2024 Spot Bond |        |            | 100.00000 | 11.87403  | 100.00000          | 11.84463           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAD2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAD2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE1 On 14/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00019          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TRAE1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE2I On 14/06/2024 Spot Bond |        |            | 100.00000 | 15.22714  | 100.00000          | 15.18944           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAE2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE01L On 31/07/2019 Spot Bond |        |            | 100.00000 | 19.12124  | 100.00000          | 19.07492           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSE01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE03L On 31/10/2020 Spot Bond |        |            | 100.00000 | 3.92420   | 100.00000          | 3.91470            |                   |            |  | 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>      |
| TSP202 On 02/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.89757           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP203 On 16/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.59677           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP205 On 02/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.22825           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP206 On 16/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.95252           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP207 On 28/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.97158           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP209 On 11/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.67454           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP210 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.35273           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP211 On 08/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.04875           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP212 On 22/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82956           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TSP212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP213 On 22/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.76639           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP214 On 05/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.54329           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP215 On 06/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.45248           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP216 On 19/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.22133           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP217 On 20/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20192          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP218 On 03/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.85026           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP219 On 17/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.57155           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSP219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TTO01U On 28/08/2019 Spot Bond |        |            | 100.00000 | 19.59661  | 100.00000          | 19.54913           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TTO01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TTO01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC18 On 17/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.27409          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC19 On 15/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.63354          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC19 On 17/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.58973          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC19 On 20/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.50049          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TWC197 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC197</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 27/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34537          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC201 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC201</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 13/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39937          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC202 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC202</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 07/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC203 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 13/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35459          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC204 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC204</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 20/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02693          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC205 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC205</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 16/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC206 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC206</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 18/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16255          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC207 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC207</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 20/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01185          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC208 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC208</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC20 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68785          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC209 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC209</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC21 On 07/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71045          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC210 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC210</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC21 On 13/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64586          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC211 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC211</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC21 On 15/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60350          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total TWC212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TWC212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TWC21 On 24/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34402          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TWC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TWC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TWC21 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.32293          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TWC215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TWC215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| UG21 On 02/03/2021 Spot Bond   |        |            | 9.95500   | 105.55575 | 9.95500            | 105.52742          |                   |            |  | 0.00        | 0                | 1,600,000,000        |
| <b>Total UG21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,600,000,000</b> |
| <b>Total For UG21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,600,000,000</b> |
| UG26 On 09/03/2026 Spot Bond   |        |            | 10.85000  | 105.63460 | 10.85000           | 105.60377          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total UG26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For UG26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| VJA01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 8.48369   | 100.00000          | 8.46690            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total VJA01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For VJA01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| VJA02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 8.63093   | 100.00000          | 8.61002            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total VJA02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For VJA02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| VJA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 8.89142   | 100.00000          | 8.86988            |                   |            |  | 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 | 9.20342   | 100.00000          | 9.18113            |                   |            |  | 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 | 10.33306  | 100.00000          | 10.30080           |                   |            |  | 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 | 11.14925  | 100.00000          | 11.10023           |                   |            |  | 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 | 9.29395   | 100.00000          | 9.21172            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total VJA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For VJA07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| VJB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 8.29440   | 100.00000          | 8.27798            |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VJB01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 8.53610   | 100.00000          | 8.51541            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 8.67134   | 100.00000          | 8.65033            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 8.96438   | 100.00000          | 8.94266            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 10.07261  | 100.00000          | 10.04117           |                   |            |  | 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 | 8.81146   | 100.00000          | 8.78394            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 9.12179   | 100.00000          | 9.04110            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC17 On 06/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.32877          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC18 On 29/03/2017 Spot Bond  |        |            |           | 100.86890 | 0.00000            | 101.76319          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE01L On 01/04/2018 Spot Bond |        |            | 100.00000 | 46.46915  | 100.00000          | 46.35659           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE03 On 08/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89120          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE05 On 28/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.87992          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE06 On 08/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.87853          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VKE06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE07 On 08/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.14744          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE08 On 29/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.91830          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 7.98264   | 100.00000          | 7.96684            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 8.27831   | 100.00000          | 8.25825            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 10.07824  | 100.00000          | 10.05382           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 5.22560   | 100.00000          | 5.21293            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 10.12613  | 100.00000          | 10.09452           |                   |            |  | 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 | 10.95413  | 100.00000          | 10.90596           |                   |            |  | 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 | 9.01610   | 100.00000          | 8.93633            |                   |            |  | 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>      |
| VPB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 7.79335   | 100.00000          | 7.77792            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 8.18348   | 100.00000          | 8.16365            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 10.29855  | 100.00000          | 10.27361           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VPB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 4.98656   | 100.00000          | 4.97448            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 9.80623   | 100.00000          | 9.77561            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB06L On 24/07/2024 Spot Bond |        |            | 100.00000 | 10.69347  | 100.00000          | 10.64645           |                   |            |  | 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 | 8.80466   | 100.00000          | 8.72676            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WRS1L On 25/11/2029 Spot Bond  |        |            | 100.00000 | 0.00120   | 100.00000          | 0.00120            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total WRS1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For WRS1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WRS2L On 25/11/2029 Spot Bond  |        |            | 100.00000 | 9.72054   | 100.00000          | 9.67779            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total WRS2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For WRS2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WS05 On 01/08/2018 Spot Bond   |        |            | 2.79500   | 248.02592 | 2.79500            | 247.99425          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total WS05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For WS05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WSP2 On 28/05/2017 Spot Bond   |        |            | 8.16500   | 100.80192 | 8.16500            | 100.78018          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total WSP2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For WSP2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WSP2/f On 28/05/2017 Spot Bond |        |            | 100.00000 | 72.10303  | 100.00000          | 71.96698           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total WSP2/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For WSP2/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WSP3 On 28/05/2019 Spot Bond   |        |            | 8.45000   | 101.61072 | 8.45000            | 101.58749          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total WSP3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For WSP3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WSP4 On 28/05/2020 Spot Bond   |        |            | 8.78000   | 101.05779 | 8.78000            | 101.03380          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total WSP4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For WSP4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WSP5 On 28/05/2021 Spot Bond   |        |            | 9.05500   | 100.21628 | 9.05500            | 100.19176          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value   | Contracts Traded       | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---|------------------------|------------------------|
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>               |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>               |
| WSP5/f On 28/05/2021 Spot Bond |        |            | 100.00000 | 11.80836  | 100.00000          | 11.78193           |                   |            |  | 0.00  | 0                      | 0                      |
| <b>Total WSP5/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>               |
| <b>Total For WSP5/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>               |
| Z083 On 30/09/2019 Spot Bond   |        |            | 7.83500   | 80.70032  | 7.83500            | 80.68319           |                   |            |  | 0.00  | 0                      | 0                      |
| <b>Total Z083 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>               |
| <b>Total For Z083</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>0</b>               |
| <b>Total for SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>50,092,380,007,227,000.005,772,219,562,800</b> | <b>362,481,048,549</b> | <b>362,481,048,549</b> |
| <b>Total for SPOT :</b>        |        |            |           |           |                    |                    |                   |            |  | <b>50,092,380,007,227,000.00</b>                  | <b>772,219,562,800</b> | <b>362,481,048,549</b> |
| <b>Total Futures</b>           |        |            |           |           |                    |                    |                   |            |  | <b>50 092 380 032 048 600.00</b>                  | <b>772,219,562,985</b> | <b>362,481,857,735</b> |
| <b>Total Options</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                                       | <b>0</b>               | <b>36,955</b>          |
| <b>Grand Total:</b>            |        |            |           |           |                    |                    |                   |            |  | <b>50,092,380,032,048,600.00</b>                  | <b>772,219,562,985</b> | <b>362,481,894,690</b> |