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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2017

| 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 |        |            | 10.82418  | 77.87288  | 10.77644           | 78.16445           |                   |            | 0.00        | 0                | 9,466         |
| ES33 On 02/11/2017 Bond Future |        |            | 10.91906  | 75.56883  | 10.86956           | 75.86667           |                   |            | 0.00        | 0                | 0             |
| ES33 On 01/02/2018 Bond Future |        |            | 11.01625  | 77.03817  | 10.96513           | 77.34109           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,466</b>  |
| ES33 On 03/08/2017 Bond Future | 10.54  | Put        |           |           | 1,469.42000        | 1.46942            | 1,760,990         |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.55  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.55  | Put        |           |           | 1,406.41000        | 1.40641            | 1,697,980         |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.53  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 03/08/2017 Bond Future | 10.53  | Put        |           |           | 1,532.51000        | 1.53251            | 1,824,080         |            | 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 02/11/2017 Bond Future | 10.67  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/11/2017 Bond Future | 10.67  | Put        |           |           | 1,218.95000        | 1.21895            | 1,516,790         |            | 0.00        | 0                | 0             |
| ES33 On 02/11/2017 Bond Future | 10.68  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/11/2017 Bond Future | 10.68  | Put        |           |           | 1,157.17000        | 1.15717            | 1,455,010         |            | 0.00        | 0                | 0             |
| ES33 On 02/11/2017 Bond Future | 10.66  | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 02/11/2017 Bond Future | 10.66  | Put        |           |           | 1,280.81000        | 1.28081            | 1,578,650         |            | 0.00        | 0                | 0             |
| ES33 On 01/02/2018 Bond Future | 11.00  | Call       |           |           | 206.83000          | 0.20683            | 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 01/02/2018 Bond Future  | 11.00  | Put        |           |           | 0.00000            | 0.00000            | 96,090            |            | 0.00        | 0                | 0             |
| ES33 On 01/02/2018 Bond Future  | 11.01  | Call       |           |           | 265.98000          | 0.26598            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 01/02/2018 Bond Future  | 11.01  | Put        |           |           | 0.00000            | 0.00000            | 36,940            |            | 0.00        | 0                | 0             |
| ES33 On 01/02/2018 Bond Future  | 10.99  | Call       |           |           | 147.60000          | 0.14760            | 0,000             |            | 0.00        | 0                | 0             |
| ES33 On 01/02/2018 Bond Future  | 10.99  | Put        |           |           | 0.00000            | 0.00000            | 155,320           |            | 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>9,466</b>  |
| ES42 On 03/08/2017 Bond Future  |        |            | 10.98856  | 81.37411  | 10.94587           | 81.67042           |                   |            | 0.00        | 0                | 7,957         |
| ES42 On 02/11/2017 Bond Future  |        |            | 11.08124  | 78.66700  | 11.03695           | 78.96980           |                   |            | 0.00        | 0                | 0             |
| ES42 On 01/02/2018 Bond Future  |        |            | 11.17297  | 80.19663  | 11.12729           | 80.50448           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,957</b>  |
| <b>Total For ES42</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,957</b>  |
| I2025 On 03/08/2017 Bond Future |        |            | 128.18992 | 128.18992 | 128.34733          | 128.34733          |                   |            | 0.00        | 0                | 2,414         |
| I2025 On 02/11/2017 Bond Future |        |            | 130.66849 | 130.66849 | 130.83091          | 130.83091          |                   |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future |        |            | 131.91036 | 131.91036 | 132.07434          | 132.07434          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,414</b>  |
| 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        |           |           | 5,622.67000        | 5.62267            | 5,780,080         |            | 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        |           |           | 5,632.67000        | 5.63267            | 5,790,080         |            | 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        |           |           | 5,612.67000        | 5.61267            | 5,770,080         |            | 0.00        | 0                | 0             |
| I2025 On 02/11/2017 Bond Future | 132.98 | Put        |           |           | 2,149.09000        | 2.14909            | 2,311,510         |            | 0.00        | 0                | 0             |
| I2025 On 02/11/2017 Bond Future | 132.96 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 02/11/2017 Bond Future | 132.96 | Put        |           |           | 2,129.09000        | 2.12909            | 2,291,510         |            | 0.00        | 0                | 0             |
| I2025 On 02/11/2017 Bond Future | 132.97 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 02/11/2017 Bond Future | 132.97 | Put        |           |           | 2,139.09000        | 2.13909            | 2,301,510         |            | 0.00        | 0                | 0             |
| I2025 On 02/11/2017 Bond Future | 132.98 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future | 133.89 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future | 133.89 | Put        |           |           | 1,815.66000        | 1.81566            | 1,979,640         |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future | 133.90 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future | 133.90 | Put        |           |           | 1,825.66000        | 1.82566            | 1,989,640         |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future | 133.88 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025 On 01/02/2018 Bond Future | 133.88 | Put        |           |           | 1,805.66000        | 1.80566            | 1,969,640         |            | 0.00        | 0                | 0             |
| <b>Total I2025 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,414</b>  |
| I2029 On 01/02/2018 Bond Future |        |            | 103.44472 | 103.44472 | 103.42743          | 103.42743          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2029 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2029</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2033                     | On | 03/08/2017 | Bond Future |        |            | 105.20214 | 105.20214 | 105.04448          | 105.04448          |                   |            | 0.00        | 0                | 6,534         |
| I2033                     | On | 02/11/2017 | Bond Future |        |            | 106.15965 | 106.15965 | 106.00063          | 106.00063          |                   |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future |        |            | 108.26705 | 108.26705 | 108.10348          | 108.10348          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,534</b>  |
| 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        |           |           | 8,085.52000        | 8.08552            | 7,927,860         |            | 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        |           |           | 8,095.52000        | 8.09552            | 7,937,860         |            | 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        |           |           | 8,075.52000        | 8.07552            | 7,917,860         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.08 | Put        |           |           | 4,079.37000        | 4.07937            | 3,920,350         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.09 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.09 | Put        |           |           | 4,089.37000        | 4.08937            | 3,930,350         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.07 | Put        |           |           | 4,069.37000        | 4.06937            | 3,910,350         |            | 0.00        | 0                | 0             |
| I2033                     | On | 02/11/2017 | Bond Future | 110.08 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future | 109.66 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future | 109.66 | Put        |           |           | 1,556.52000        | 1.55652            | 1,392,950         |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future | 109.64 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future | 109.64 | Put        |           |           | 1,536.52000        | 1.53652            | 1,372,950         |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future | 109.65 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2033                     | On | 01/02/2018 | Bond Future | 109.65 | Put        |           |           | 1,546.52000        | 1.54652            | 1,382,950         |            | 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>6,534</b>  |
| I2038                     | On | 03/08/2017 | Bond Future |        |            | 130.60365 | 130.60365 | 130.58237          | 130.58237          |                   |            | 0.00        | 0                | 22,539        |
| I2038                     | On | 02/11/2017 | Bond Future |        |            | 133.12878 | 133.12878 | 133.10913          | 133.10913          |                   |            | 0.00        | 0                | 0             |
| I2038                     | On | 01/02/2018 | Bond Future |        |            | 134.25048 | 134.25048 | 134.22879          | 134.22879          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,539</b> |
| I2038                     | On | 03/08/2017 | Bond Future | 141.16 | Put        |           |           | 10,577.63000       | 10.57763           | 10,556,350        |            | 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        |           |           | 10,587.63000       | 10.58763           | 10,566,350        |            | 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        |           |           | 10,597.63000       | 10.59763           | 10,576,350        |            | 0.00        | 0                | 0             |
| I2038                     | On | 03/08/2017 | Bond Future | 141.16 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.81 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.81 | Put        |           |           | 3,700.87000        | 3.70087            | 3,681,220         |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.82 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.82 | Put        |           |           | 3,710.87000        | 3.71087            | 3,691,220         |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.80 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 02/11/2017 | Bond Future | 136.80 | Put        |           |           | 3,690.87000        | 3.69087            | 3,671,220         |            | 0.00        | 0                | 0             |

| 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 | 01/02/2018 | Bond Future | 136.94 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 01/02/2018 | Bond Future | 136.94 | Put        |           |           | 2,711.21000        | 2.71121            | 2,689,520         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 01/02/2018 | Bond Future | 136.95 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 01/02/2018 | Bond Future | 136.95 | Put        |           |           | 2,721.21000        | 2.72121            | 2,699,520         |            | 0.00                 | 0                | 0             |
| I2038                     | On | 01/02/2018 | Bond Future | 136.93 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2038                     | On | 01/02/2018 | Bond Future | 136.93 | Put        |           |           | 2,701.21000        | 2.70121            | 2,679,520         |            | 0.00                 | 0                | 0             |
| <b>Total I2038 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>22,539</b> |
| I2046                     | On | 03/08/2017 | Bond Future |        |            | 128.00320 | 128.00320 | 127.98216          | 127.98216          |                   |            | 14,208,355.20        | 111              | 23,901        |
| I2046                     | On | 02/11/2017 | Bond Future |        |            | 128.89501 | 128.89501 | 128.87542          | 128.87542          |                   |            | 0.00                 | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future |        |            | 131.45388 | 131.45388 | 131.43199          | 131.43199          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>14,208,355.20</b> | <b>111</b>       | <b>23,901</b> |
| 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        |           |           | 13,187.84000       | 13.18784           | 13,166,800        |            | 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        |           |           | 13,197.84000       | 13.19784           | 13,176,800        |            | 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        |           |           | 13,207.84000       | 13.20784           | 13,186,800        |            | 0.00                 | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.31 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.31 | Put        |           |           | 7,434.58000        | 7.43458            | 7,414,990         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.32 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.32 | Put        |           |           | 7,444.58000        | 7.44458            | 7,424,990         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.30 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 02/11/2017 | Bond Future | 136.30 | Put        |           |           | 7,424.58000        | 7.42458            | 7,404,990         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future | 132.91 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future | 132.91 | Put        |           |           | 1,478.01000        | 1.47801            | 1,456,120         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future | 132.92 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future | 132.92 | Put        |           |           | 1,488.01000        | 1.48801            | 1,466,120         |            | 0.00                 | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future | 132.90 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2046                     | On | 01/02/2018 | Bond Future | 132.90 | Put        |           |           | 1,468.01000        | 1.46801            | 1,446,120         |            | 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>14,208,355.20</b> | <b>111</b>       | <b>23,901</b> |
| I2050                     | On | 03/08/2017 | Bond Future |        |            | 136.02543 | 136.02543 | 136.00261          | 136.00261          |                   |            | 0.00                 | 0                | 26,059        |
| I2050                     | On | 02/11/2017 | Bond Future |        |            | 138.65516 | 138.65516 | 138.63435          | 138.63435          |                   |            | 0.00                 | 0                | 0             |
| I2050                     | On | 01/02/2018 | Bond Future |        |            | 139.71589 | 139.71589 | 139.69297          | 139.69297          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>26,059</b> |
| 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        |           |           | 13,227.39000       | 13.22739           | 13,204,570        |            | 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        |           |           | 13,237.39000       | 13.23739           | 13,214,570        |            | 0.00                 | 0                | 0             |

| 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 | 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        |           |           | 13,217.39000       | 13.21739           | 13,194,570        |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.66 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.66 | Put        |           |           | 6,025.65000        | 6.02565            | 6,004,840         |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.67 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.67 | Put        |           |           | 6,035.65000        | 6.03565            | 6,014,840         |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.65 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 02/11/2017 | Bond Future | 144.65 | Put        |           |           | 6,015.65000        | 6.01565            | 5,994,840         |            | 0.00                  | 0                | 0              |
| I2050                     | On | 01/02/2018 | Bond Future | 140.24 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 01/02/2018 | Bond Future | 140.24 | Put        |           |           | 547.03000          | 0.54703            | 524,110           |            | 0.00                  | 0                | 0              |
| I2050                     | On | 01/02/2018 | Bond Future | 140.25 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 01/02/2018 | Bond Future | 140.25 | Put        |           |           | 557.03000          | 0.55703            | 534,110           |            | 0.00                  | 0                | 0              |
| I2050                     | On | 01/02/2018 | Bond Future | 140.23 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| I2050                     | On | 01/02/2018 | Bond Future | 140.23 | Put        |           |           | 537.03000          | 0.53703            | 514,110           |            | 0.00                  | 0                | 0              |
| <b>Total I2050 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>26,059</b>  |
| R186                      | On | 03/08/2017 | Bond Future |        |            | 8.58736   | 113.49731 | 8.54781            | 113.76883          |                   | 7.03       | 431,062,783.38        | 3,798            | 123,870        |
| R186                      | On | 02/11/2017 | Bond Future |        |            | 8.62154   | 115.66552 | 8.58017            | 115.94334          |                   | 7.28       | 0.00                  | 0                | 4              |
| R186                      | On | 01/02/2018 | Bond Future |        |            | 8.65298   | 112.61178 | 8.61001            | 112.89393          |                   | 7.33       | 0.00                  | 0                | 0              |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>431,062,783.38</b> | <b>3,798</b>     | <b>123,874</b> |
| R186                      | On | 03/08/2017 | Bond Future | 8.90   | Call       |           |           | 2,703.23000        | 2.70323            | 2,481,250         | 7.27       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 8.90   | Put        |           |           | 315.80000          | 0.31580            | 365,340           | 7.27       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 8.75   | Call       |           |           | 1,943.20000        | 1.94320            | 1,750,850         | 7.18       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 8.75   | Put        |           |           | 564.24000          | 0.56424            | 643,410           | 7.18       | 0.00                  | 0                | 3,654          |
| R186                      | On | 03/08/2017 | Bond Future | 9.50   | Call       |           |           | 6,317.11000        | 6.31711            | 6,048,970         | 7.63       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 8.91   | Put        |           |           | 303.09000          | 0.30309            | 350,960           | 7.28       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 8.65   | Call       |           |           | 1,500.02000        | 1.50002            | 1,331,730         | 7.12       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 8.65   | Put        |           |           | 800.24000          | 0.80024            | 903,470           | 7.12       | 0.00                  | 0                | 2,500          |
| R186                      | On | 03/08/2017 | Bond Future | 8.80   | Call       |           |           | 0.00000            | 0.00000            | 1,981,810         | 7.21       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 8.80   | Put        |           |           | 0.00000            | 0.00000            | 536,850           | 7.21       | 3,811,635.00          | 7,100            | 7,100          |
| R186                      | On | 03/08/2017 | Bond Future | 8.92   | Put        |           |           | 290.80000          | 0.29080            | 337,040           | 7.28       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 9.00   | Call       |           |           | 3,259.57000        | 3.25957            | 3,022,630         | 7.33       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 9.00   | Put        |           |           | 206.62000          | 0.20662            | 241,200           | 7.33       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 8.93   | Call       |           |           | 2,866.58000        | 2.86658            | 2,639,710         | 7.29       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 8.93   | Put        |           |           | 278.93000          | 0.27893            | 323,580           | 7.29       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 8.91   | Call       |           |           | 2,757.31000        | 2.75731            | 2,533,660         | 7.28       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 9.50   | Put        |           |           | 16.15000           | 0.01615            | 19,530            | 7.63       | 0.00                  | 0                | 6,500          |
| R186                      | On | 03/08/2017 | Bond Future | 9.35   | Call       |           |           | 5,377.58000        | 5.37758            | 5,113,470         | 7.54       | 0.00                  | 0                | 0              |
| R186                      | On | 03/08/2017 | Bond Future | 9.35   | Put        |           |           | 37.28000           | 0.03728            | 44,690            | 7.54       | 0.00                  | 0                | 750            |
| R186                      | On | 03/08/2017 | Bond Future | 8.85   | Call       |           |           | 2,438.72000        | 2.43872            | 2,225,660         | 7.24       | 0.00                  | 0                | 0              |

| 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 | 03/08/2017 | Bond Future | 8.85   | Put        |           |           | 386.09000          | 0.38609            | 444,550           | 7.24       | 0.00                  | 0                | 750            |
| R186                     | On | 03/08/2017 | Bond Future | 8.92   | Call       |           |           | 2,811.76000        | 2.81176            | 2,586,480         | 7.28       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 9.00   | Put        |           |           | 0.00000            | 0.00000            | 1,074,220         | 7.56       | 5,371,100.00          | 5,000            | 5,000          |
| R186                     | On | 02/11/2017 | Bond Future | 8.89   | Call       |           |           | 3,271.12000        | 3.27112            | 3,090,550         | 7.50       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 8.89   | Put        |           |           | 1,212.51000        | 1.21251            | 1,309,760         | 7.50       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 8.90   | Call       |           |           | 3,315.12000        | 3.31512            | 3,133,280         | 7.50       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 8.90   | Put        |           |           | 1,190.91000        | 1.19091            | 1,286,890         | 7.50       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 8.88   | Call       |           |           | 3,227.64000        | 3.22764            | 3,048,360         | 7.49       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 8.88   | Put        |           |           | 1,234.68000        | 1.23468            | 1,333,220         | 7.49       | 0.00                  | 0                | 0              |
| R186                     | On | 02/11/2017 | Bond Future | 9.00   | Call       |           |           | 0.00000            | 0.00000            | 3,573,780         | 7.56       | 0.00                  | 0                | 0              |
| R186                     | On | 01/02/2018 | Bond Future | 8.97   | Call       |           |           | 3,984.73000        | 3.98473            | 3,808,100         | 7.60       | 0.00                  | 0                | 0              |
| R186                     | On | 01/02/2018 | Bond Future | 8.97   | Put        |           |           | 1,649.88000        | 1.64988            | 1,755,400         | 7.60       | 0.00                  | 0                | 0              |
| R186                     | On | 01/02/2018 | Bond Future | 8.98   | Call       |           |           | 4,026.83000        | 4.02683            | 3,849,190         | 7.61       | 0.00                  | 0                | 0              |
| R186                     | On | 01/02/2018 | Bond Future | 8.98   | Put        |           |           | 1,628.04000        | 1.62804            | 1,732,550         | 7.61       | 0.00                  | 0                | 0              |
| R186                     | On | 01/02/2018 | Bond Future | 8.96   | Call       |           |           | 3,943.15000        | 3.94315            | 3,767,210         | 7.60       | 0.00                  | 0                | 0              |
| R186                     | On | 01/02/2018 | Bond Future | 8.96   | Put        |           |           | 1,672.28000        | 1.67228            | 1,778,490         | 7.60       | 0.00                  | 0                | 0              |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>9,182,735.00</b>   | <b>12,100</b>    | <b>26,254</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>440,245,518.38</b> | <b>15,898</b>    | <b>150,128</b> |
| R197                     | On | 03/08/2017 | Bond Future |        |            | 296.46052 | 296.46052 | 296.41049          | 296.41049          |                   |            | 0.00                  | 0                | 2,350          |
| R197                     | On | 02/11/2017 | Bond Future |        |            | 302.19240 | 302.19240 | 302.14610          | 302.14610          |                   |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future |        |            | 301.13805 | 301.13805 | 301.08690          | 301.08690          |                   |            | 0.00                  | 0                | 0              |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>2,350</b>   |
| R197                     | On | 03/08/2017 | Bond Future | 308.06 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 03/08/2017 | Bond Future | 308.06 | Put        |           |           | 11,649.51000       | 11.64951           | 11,599,480        |            | 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        |           |           | 11,659.51000       | 11.65951           | 11,609,480        |            | 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        |           |           | 11,639.51000       | 11.63951           | 11,589,480        |            | 0.00                  | 0                | 0              |
| R197                     | On | 02/11/2017 | Bond Future | 305.16 | Put        |           |           | 3,013.90000        | 3.01390            | 2,967,600         |            | 0.00                  | 0                | 0              |
| R197                     | On | 02/11/2017 | Bond Future | 305.17 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 02/11/2017 | Bond Future | 305.17 | Put        |           |           | 3,023.90000        | 3.02390            | 2,977,600         |            | 0.00                  | 0                | 0              |
| R197                     | On | 02/11/2017 | Bond Future | 305.15 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 02/11/2017 | Bond Future | 305.15 | Put        |           |           | 3,003.90000        | 3.00390            | 2,957,600         |            | 0.00                  | 0                | 0              |
| R197                     | On | 02/11/2017 | Bond Future | 305.16 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future | 301.68 | Put        |           |           | 593.10000          | 0.59310            | 541,950           |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future | 301.66 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future | 301.66 | Put        |           |           | 573.10000          | 0.57310            | 521,950           |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future | 301.67 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future | 301.67 | Put        |           |           | 583.10000          | 0.58310            | 531,950           |            | 0.00                  | 0                | 0              |
| R197                     | On | 01/02/2018 | Bond Future | 301.68 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total R197 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,350</b>  |
| R202                      | On | 03/08/2017 | Bond Future |        |            | 241.93771 | 241.93771 | 241.58824          | 241.58824          |                   |            | 6,048,442.75         | 25               | 30,532        |
| R202                      | On | 02/11/2017 | Bond Future |        |            | 246.61553 | 246.61553 | 246.26308          | 246.26308          |                   |            | 0.00                 | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future |        |            | 247.76470 | 247.76470 | 247.40193          | 247.40193          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>6,048,442.75</b>  | <b>25</b>        | <b>30,532</b> |
| R202                      | On | 03/08/2017 | Bond Future | 258.36 | Put        |           |           | 16,771.76000       | 16.77176           | 16,422,290        |            | 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        |           |           | 16,781.76000       | 16.78176           | 16,432,290        |            | 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        |           |           | 16,761.76000       | 16.76176           | 16,412,290        |            | 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 | 02/11/2017 | Bond Future | 253.90 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future | 253.90 | Put        |           |           | 7,636.92000        | 7.63692            | 7,284,470         |            | 0.00                 | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future | 253.91 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future | 253.91 | Put        |           |           | 7,646.92000        | 7.64692            | 7,294,470         |            | 0.00                 | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future | 253.89 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R202                      | On | 02/11/2017 | Bond Future | 253.89 | Put        |           |           | 7,626.92000        | 7.62692            | 7,274,470         |            | 0.00                 | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future | 249.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future | 249.07 | Put        |           |           | 1,668.07000        | 1.66807            | 1,305,300         |            | 0.00                 | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future | 249.08 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future | 249.08 | Put        |           |           | 1,678.07000        | 1.67807            | 1,315,300         |            | 0.00                 | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future | 249.06 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R202                      | On | 01/02/2018 | Bond Future | 249.06 | Put        |           |           | 1,658.07000        | 1.65807            | 1,295,300         |            | 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>6,048,442.75</b>  | <b>25</b>        | <b>30,532</b> |
| R2023                     | On | 03/08/2017 | Bond Future |        |            | 8.00828   | 102.24093 | 7.98322            | 102.35100          |                   | 4.68       | 15,642,862.29        | 153              | 38,317        |
| R2023                     | On | 02/11/2017 | Bond Future |        |            | 8.02583   | 100.26379 | 7.99910            | 100.37690          |                   | 4.40       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future |        |            | 8.03900   | 102.21334 | 8.01087            | 102.32771          |                   | 4.41       | 0.00                 | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>15,642,862.29</b> | <b>153</b>       | <b>38,317</b> |
| R2023                     | On | 03/08/2017 | Bond Future | 8.59   | Call       |           |           | 2,673.37000        | 2.67337            | 2,564,840         | 4.89       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.59   | Put        |           |           | 50.20000           | 0.05020            | 51,740            | 4.89       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.60   | Call       |           |           | 2,713.27000        | 2.71327            | 2,604,610         | 4.90       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.60   | Put        |           |           | 47.59000           | 0.04759            | 49,000            | 4.90       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.58   | Call       |           |           | 2,633.61000        | 2.63361            | 2,525,220         | 4.89       | 0.00                 | 0                | 0             |
| R2023                     | On | 03/08/2017 | Bond Future | 8.58   | Put        |           |           | 52.98000           | 0.05298            | 54,660            | 4.89       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future | 8.57   | Call       |           |           | 2,685.76000        | 2.68576            | 2,584,930         | 4.58       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future | 8.57   | Put        |           |           | 304.24000          | 0.30424            | 316,520           | 4.58       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future | 8.58   | Call       |           |           | 2,719.36000        | 2.71936            | 2,617,870         | 4.58       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future | 8.58   | Put        |           |           | 296.75000          | 0.29675            | 308,370           | 4.58       | 0.00                 | 0                | 0             |

| 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 | 02/11/2017 | Bond Future | 8.56   | Call       |           |           | 2,652.48000        | 2.65248            | 2,551,980         | 4.58       | 0.00                 | 0                | 0             |
| R2023                     | On | 02/11/2017 | Bond Future | 8.56   | Put        |           |           | 312.06000          | 0.31206            | 324,670           | 4.58       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.32   | Call       |           |           | 2,161.67000        | 2.16167            | 2,073,270         | 4.51       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.32   | Put        |           |           | 913.67000          | 0.91367            | 939,640           | 4.51       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.33   | Call       |           |           | 2,188.08000        | 2.18808            | 2,098,660         | 4.51       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.33   | Put        |           |           | 900.03000          | 0.90003            | 924,980           | 4.51       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.31   | Call       |           |           | 2,135.72000        | 2.13572            | 2,047,720         | 4.51       | 0.00                 | 0                | 0             |
| R2023                     | On | 01/02/2018 | Bond Future | 8.31   | Put        |           |           | 927.79000          | 0.92779            | 954,160           | 4.51       | 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>15,642,862.29</b> | <b>153</b>       | <b>38,317</b> |
| R2030                     | On | 03/08/2017 | Bond Future |        |            | 9.17454   | 91.54788  | 9.12546            | 91.88741           |                   |            | 0.00                 | 0                | 42,791        |
| R2030                     | On | 02/11/2017 | Bond Future |        |            | 9.21920   | 93.29679  | 9.16833            | 93.64374           |                   |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future |        |            | 9.26239   | 91.10577  | 9.20989            | 91.45855           |                   |            | 0.00                 | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>42,791</b> |
| R2030                     | On | 03/08/2017 | Bond Future | 9.34   | Call       |           |           | 1,471.51000        | 1.47151            | 1,131,980         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.34   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.35   | Call       |           |           | 1,539.30000        | 1.53930            | 1,199,770         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.35   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.33   | Call       |           |           | 1,403.64000        | 1.40364            | 1,064,110         |            | 0.00                 | 0                | 0             |
| R2030                     | On | 03/08/2017 | Bond Future | 9.33   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.34   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.35   | Call       |           |           | 1,230.82000        | 1.23082            | 883,870           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.35   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.36   | Call       |           |           | 1,297.90000        | 1.29790            | 950,950           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.36   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 02/11/2017 | Bond Future | 9.34   | Call       |           |           | 1,163.66000        | 1.16366            | 816,710           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.37   | Call       |           |           | 1,070.07000        | 1.07007            | 717,290           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.37   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.38   | Call       |           |           | 1,136.33000        | 1.13633            | 783,550           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.38   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.39   | Call       |           |           | 1,202.53000        | 1.20253            | 849,750           |            | 0.00                 | 0                | 0             |
| R2030                     | On | 01/02/2018 | Bond Future | 9.39   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>42,791</b> |
| R2032                     | On | 03/08/2017 | Bond Future |        |            | 9.36947   | 94.08830  | 9.32549            | 94.41364           |                   | 10.03      | 0.00                 | 0                | 26,589        |
| R2032                     | On | 02/11/2017 | Bond Future |        |            | 9.41980   | 91.72777  | 9.37425            | 92.06032           |                   | 11.08      | 0.00                 | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future |        |            | 9.46860   | 93.51134  | 9.42169            | 93.84940           |                   | 10.56      | 0.00                 | 0                | 0             |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>26,589</b> |
| R2032                     | On | 03/08/2017 | Bond Future | 9.44   | Call       |           |           | 1,786.06000        | 1.78606            | 1,583,570         | 10.18      | 0.00                 | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.44   | Put        |           |           | 942.42000          | 0.94242            | 1,065,270         | 10.18      | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032                     | On | 03/08/2017 | Bond Future | 9.45   | Call       |           |           | 1,830.80000        | 1.83080            | 1,625,560         | 10.19      | 0.00        | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.45   | Put        |           |           | 914.02000          | 0.91402            | 1,034,120         | 10.19      | 0.00        | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.43   | Call       |           |           | 1,741.89000        | 1.74189            | 1,542,170         | 10.17      | 0.00        | 0                | 0             |
| R2032                     | On | 03/08/2017 | Bond Future | 9.43   | Put        |           |           | 971.48000          | 0.97148            | 1,097,100         | 10.17      | 0.00        | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.49   | Call       |           |           | 2,929.38000        | 2.92938            | 2,754,710         | 11.27      | 0.00        | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.49   | Put        |           |           | 2,087.70000        | 2.08770            | 2,245,580         | 11.27      | 0.00        | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.50   | Call       |           |           | 2,970.09000        | 2.97009            | 2,794,100         | 11.28      | 0.00        | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.50   | Put        |           |           | 2,056.21000        | 2.05621            | 2,212,770         | 11.28      | 0.00        | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.48   | Call       |           |           | 2,888.74000        | 2.88874            | 2,715,610         | 11.26      | 0.00        | 0                | 0             |
| R2032                     | On | 02/11/2017 | Bond Future | 9.48   | Put        |           |           | 2,119.33000        | 2.11933            | 2,278,750         | 11.26      | 0.00        | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.56   | Call       |           |           | 3,672.31000        | 3.67231            | 3,488,280         | 10.80      | 0.00        | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.56   | Put        |           |           | 2,680.70000        | 2.68070            | 2,834,730         | 10.80      | 0.00        | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.57   | Call       |           |           | 3,712.66000        | 3.71266            | 3,527,420         | 10.81      | 0.00        | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.57   | Put        |           |           | 2,649.95000        | 2.64995            | 2,802,770         | 10.81      | 0.00        | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.55   | Call       |           |           | 3,632.16000        | 3.63216            | 3,449,350         | 10.79      | 0.00        | 0                | 0             |
| R2032                     | On | 01/02/2018 | Bond Future | 9.55   | Put        |           |           | 2,711.73000        | 2.71173            | 2,866,980         | 10.79      | 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>26,589</b> |
| R2035                     | On | 03/08/2017 | Bond Future |        |            | 9.63126   | 97.52415  | 9.58741            | 97.87538           |                   |            | 0.00        | 0                | 10,528        |
| R2035                     | On | 02/11/2017 | Bond Future |        |            | 9.68745   | 94.88643  | 9.64211            | 95.24520           |                   |            | 0.00        | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future |        |            | 9.74354   | 96.73141  | 9.69685            | 97.09626           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2035 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,528</b> |
| 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        |           |           | 543.87000          | 0.54387            | 895,100           |            | 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        |           |           | 706.14000          | 0.70614            | 1,057,370         |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.51   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 03/08/2017 | Bond Future | 9.51   | Put        |           |           | 624.95000          | 0.62495            | 976,180           |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.60   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.60   | Put        |           |           | 335.10000          | 0.33510            | 693,870           |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.61   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.61   | Put        |           |           | 255.36000          | 0.25536            | 614,130           |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.59   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 02/11/2017 | Bond Future | 9.59   | Put        |           |           | 414.94000          | 0.41494            | 773,710           |            | 0.00        | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future | 9.73   | Put        |           |           | 0.00000            | 0.00000            | 105,580           |            | 0.00        | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future | 9.74   | Call       |           |           | 337.27000          | 0.33727            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future | 9.74   | Put        |           |           | 0.00000            | 0.00000            | 27,580            |            | 0.00        | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future | 9.75   | Call       |           |           | 415.17000          | 0.41517            | 50,320            |            | 0.00        | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future | 9.75   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2035                     | On | 01/02/2018 | Bond Future | 9.73   | Call       |           |           | 259.27000          | 0.25927            | 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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| <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>10,528</b> |
| R2037 On 03/08/2017 Bond Future |        |            | 9.74342   | 89.41943  | 9.69469            | 89.80677           |                   | 11.95      | 0.00                 | 0                | 66,825        |
| R2037 On 02/11/2017 Bond Future |        |            | 9.79685   | 91.12772  | 9.74655            | 91.52328           |                   | 12.71      | 0.00                 | 0                | 233           |
| R2037 On 01/02/2018 Bond Future |        |            | 9.84959   | 88.64419  | 9.79785            | 89.04656           |                   | 12.68      | 0.00                 | 0                | 0             |
| <b>Total R2037 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>67,058</b> |
| R2037 On 03/08/2017 Bond Future | 9.57   | Put        |           |           | 2,054.85000        | 2.05485            | 2,280,190         | 12.01      | 0.00                 | 0                | 0             |
| R2037 On 03/08/2017 Bond Future | 9.58   | Call       |           |           | 1,084.59000        | 1.08459            | 919,250           | 12.02      | 0.00                 | 0                | 0             |
| R2037 On 03/08/2017 Bond Future | 9.58   | Put        |           |           | 2,006.67000        | 2.00667            | 2,228,670         | 12.02      | 0.00                 | 0                | 0             |
| R2037 On 03/08/2017 Bond Future | 9.56   | Call       |           |           | 1,019.51000        | 1.01951            | 860,830           | 12.01      | 0.00                 | 0                | 0             |
| R2037 On 03/08/2017 Bond Future | 9.56   | Put        |           |           | 2,103.90000        | 2.10390            | 2,332,560         | 12.01      | 0.00                 | 0                | 0             |
| R2037 On 03/08/2017 Bond Future | 9.57   | Call       |           |           | 1,051.67000        | 1.05167            | 889,670           | 12.01      | 0.00                 | 0                | 0             |
| R2037 On 02/11/2017 Bond Future | 9.66   | Call       |           |           | 2,526.52000        | 2.52652            | 2,338,200         | 12.85      | 0.00                 | 0                | 0             |
| R2037 On 02/11/2017 Bond Future | 9.66   | Put        |           |           | 3,213.60000        | 3.21360            | 3,420,840         | 12.85      | 0.00                 | 0                | 0             |
| R2037 On 02/11/2017 Bond Future | 9.67   | Call       |           |           | 2,564.31000        | 2.56431            | 2,374,220         | 12.86      | 0.00                 | 0                | 0             |
| R2037 On 02/11/2017 Bond Future | 9.67   | Put        |           |           | 3,171.59000        | 3.17159            | 3,377,060         | 12.86      | 0.00                 | 0                | 0             |
| R2037 On 02/11/2017 Bond Future | 9.65   | Call       |           |           | 2,489.03000        | 2.48903            | 2,302,490         | 12.84      | 0.00                 | 0                | 0             |
| R2037 On 02/11/2017 Bond Future | 9.65   | Put        |           |           | 3,256.03000        | 3.25603            | 3,465,050         | 12.84      | 0.00                 | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 9.81   | Put        |           |           | 3,562.34000        | 3.56234            | 3,757,060         | 12.95      | 0.00                 | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 9.82   | Call       |           |           | 3,697.68000        | 3.69768            | 3,488,360         | 12.96      | 0.00                 | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 9.82   | Put        |           |           | 3,525.08000        | 3.52508            | 3,718,130         | 12.96      | 0.00                 | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 9.83   | Call       |           |           | 3,738.21000        | 3.73821            | 3,527,500         | 12.97      | 0.00                 | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 9.83   | Put        |           |           | 3,487.86000        | 3.48786            | 3,679,520         | 12.97      | 0.00                 | 0                | 0             |
| R2037 On 01/02/2018 Bond Future | 9.81   | Call       |           |           | 3,657.08000        | 3.65708            | 3,449,430         | 12.95      | 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>67,058</b> |
| R204 On 03/08/2017 Bond Future  |        |            | 7.41109   | 101.78854 | 7.39905            | 101.80405          |                   | 0.97       | 36,134,931.70        | 355              | 42,142        |
| R204 On 02/11/2017 Bond Future  |        |            | 7.33018   | 103.73306 | 7.31439            | 103.74986          |                   | 0.50       | 0.00                 | 0                | 0             |
| R204 On 01/02/2018 Bond Future  |        |            | 7.16814   | 101.70990 | 7.14885            | 101.72603          |                   | 0.68       | 0.00                 | 0                | 0             |
| <b>Total R204 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>36,134,931.70</b> | <b>355</b>       | <b>42,142</b> |
| R204 On 03/08/2017 Bond Future  | 7.76   | Call       |           |           | 480.39000          | 0.48039            | 466,290           | 1.03       | 0.00                 | 0                | 0             |
| R204 On 03/08/2017 Bond Future  | 7.76   | Put        |           |           | 16.91000           | 0.01691            | 18,320            | 1.03       | 0.00                 | 0                | 0             |
| R204 On 03/08/2017 Bond Future  | 7.77   | Call       |           |           | 492.00000          | 0.49200            | 477,820           | 1.03       | 0.00                 | 0                | 0             |
| R204 On 03/08/2017 Bond Future  | 7.77   | Put        |           |           | 15.73000           | 0.01573            | 17,060            | 1.03       | 0.00                 | 0                | 0             |
| R204 On 03/08/2017 Bond Future  | 7.75   | Call       |           |           | 468.77000          | 0.46877            | 454,830           | 1.03       | 0.00                 | 0                | 0             |
| R204 On 03/08/2017 Bond Future  | 7.75   | Put        |           |           | 18.09000           | 0.01809            | 19,660            | 1.03       | 0.00                 | 0                | 0             |
| R204 On 02/11/2017 Bond Future  | 7.75   | Call       |           |           | 475.77000          | 0.47577            | 461,360           | 0.55       | 0.00                 | 0                | 0             |
| R204 On 02/11/2017 Bond Future  | 7.75   | Put        |           |           | 13.62000           | 0.01362            | 16,010            | 0.55       | 0.00                 | 0                | 0             |
| R204 On 02/11/2017 Bond Future  | 7.76   | Call       |           |           | 485.54000          | 0.48554            | 470,910           | 0.55       | 0.00                 | 0                | 0             |
| R204 On 02/11/2017 Bond Future  | 7.76   | Put        |           |           | 12.82000           | 0.01282            | 14,990            | 0.55       | 0.00                 | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R204                      | On | 02/11/2017 | Bond Future | 7.74   | Call       |           |           | 466.14000          | 0.46614            | 451,730           | 0.55       | 0.00                 | 0                | 0             |
| R204                      | On | 02/11/2017 | Bond Future | 7.74   | Put        |           |           | 14.57000           | 0.01457            | 16,960            | 0.55       | 0.00                 | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.26   | Call       |           |           | 263.83000          | 0.26383            | 257,420           | 0.68       | 0.00                 | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.26   | Put        |           |           | 170.92000          | 0.17092            | 180,640           | 0.68       | 0.00                 | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.27   | Call       |           |           | 268.91000          | 0.26891            | 262,390           | 0.68       | 0.00                 | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.27   | Put        |           |           | 167.65000          | 0.16765            | 177,260           | 0.68       | 0.00                 | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.25   | Call       |           |           | 258.80000          | 0.25880            | 252,490           | 0.68       | 0.00                 | 0                | 0             |
| R204                      | On | 01/02/2018 | Bond Future | 7.25   | Put        |           |           | 174.25000          | 0.17425            | 184,070           | 0.68       | 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>36,134,931.70</b> | <b>355</b>       | <b>42,142</b> |
| R2040                     | On | 03/08/2017 | Bond Future |        |            | 9.78816   | 93.07881  | 9.73943            | 93.49449           |                   | 12.55      | 0.00                 | 0                | 13,856        |
| R2040                     | On | 02/11/2017 | Bond Future |        |            | 9.84117   | 94.85688  | 9.79088            | 95.28147           |                   | 13.36      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future |        |            | 9.89349   | 92.19557  | 9.84178            | 92.62749           |                   | 13.33      | 0.00                 | 0                | 0             |
| <b>Total R2040 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>13,856</b> |
| R2040                     | On | 03/08/2017 | Bond Future | 9.61   | Put        |           |           | 2,268.78000        | 2.26878            | 2,506,770         | 12.65      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.62   | Call       |           |           | 1,184.92000        | 1.18492            | 1,003,720         | 12.66      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.62   | Put        |           |           | 2,216.61000        | 2.21661            | 2,451,090         | 12.66      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.63   | Call       |           |           | 1,220.77000        | 1.22077            | 1,036,030         | 12.67      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.63   | Put        |           |           | 2,165.36000        | 2.16536            | 2,396,300         | 12.67      | 0.00                 | 0                | 0             |
| R2040                     | On | 03/08/2017 | Bond Future | 9.61   | Call       |           |           | 1,149.87000        | 1.14987            | 972,180           | 12.65      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.66   | Call       |           |           | 2,568.63000        | 2.56863            | 2,365,020         | 13.31      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.66   | Put        |           |           | 3,688.62000        | 3.68862            | 3,909,600         | 13.31      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.67   | Call       |           |           | 2,606.81000        | 2.60681            | 2,401,300         | 13.32      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.67   | Put        |           |           | 3,640.46000        | 3.64046            | 3,859,540         | 13.32      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.65   | Call       |           |           | 2,530.55000        | 2.53055            | 2,328,830         | 13.30      | 0.00                 | 0                | 0             |
| R2040                     | On | 02/11/2017 | Bond Future | 9.65   | Put        |           |           | 3,737.01000        | 3.73701            | 3,959,880         | 13.30      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.88   | Call       |           |           | 4,064.23000        | 4.06423            | 3,895,080         | 13.68      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.88   | Put        |           |           | 3,744.67000        | 3.74467            | 4,007,440         | 13.68      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.89   | Call       |           |           | 4,107.96000        | 4.10796            | 3,937,320         | 13.69      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.89   | Put        |           |           | 3,705.09000        | 3.70509            | 3,966,370         | 13.69      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.87   | Call       |           |           | 4,020.72000        | 4.02072            | 3,853,070         | 13.67      | 0.00                 | 0                | 0             |
| R2040                     | On | 01/02/2018 | Bond Future | 9.87   | Put        |           |           | 3,784.60000        | 3.78460            | 4,048,870         | 13.67      | 0.00                 | 0                | 0             |
| <b>Total R2040 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R2040</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>13,856</b> |
| R2044                     | On | 03/08/2017 | Bond Future |        |            | 9.83769   | 89.99905  | 9.80416            | 90.28651           |                   | 13.16      | 0.00                 | 0                | 23,670        |
| R2044                     | On | 02/11/2017 | Bond Future |        |            | 9.88986   | 91.71833  | 9.85525            | 92.01217           |                   | 14.05      | 0.00                 | 0                | 200           |
| R2044                     | On | 01/02/2018 | Bond Future |        |            | 9.94135   | 89.12116  | 9.90582            | 89.41978           |                   | 14.00      | 0.00                 | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>23,870</b> |
| R2044                     | On | 03/08/2017 | Bond Future | 9.62   | Put        |           |           | 2,580.53000        | 2.58053            | 2,770,190         | 13.28      | 0.00                 | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.63   | Call       |           |           | 1,004.52000        | 1.00452            | 904,900           | 13.29      | 0.00                 | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044                     | On | 03/08/2017 | Bond Future | 9.63   | Put        |           |           | 2,523.23000        | 2.52323            | 2,711,070         | 13.29      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.64   | Call       |           |           | 1,036.39000        | 1.03639            | 934,840           | 13.29      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.64   | Put        |           |           | 2,466.72000        | 2.46672            | 2,652,630         | 13.29      | 0.00        | 0                | 0             |
| R2044                     | On | 03/08/2017 | Bond Future | 9.62   | Call       |           |           | 973.30000          | 0.97330            | 875,500           | 13.28      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.67   | Call       |           |           | 2,420.99000        | 2.42099            | 2,278,510         | 14.00      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.67   | Put        |           |           | 4,022.14000        | 4.02214            | 4,173,500         | 14.00      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.68   | Call       |           |           | 2,457.86000        | 2.45786            | 2,314,060         | 14.01      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.68   | Put        |           |           | 3,971.34000        | 3.97134            | 4,121,380         | 14.01      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.66   | Call       |           |           | 2,384.67000        | 2.38467            | 2,243,290         | 14.00      | 0.00        | 0                | 0             |
| R2044                     | On | 02/11/2017 | Bond Future | 9.66   | Put        |           |           | 4,073.63000        | 4.07363            | 4,226,090         | 14.00      | 0.00        | 0                | 0             |
| R2044                     | On | 01/02/2018 | Bond Future | 9.90   | Put        |           |           | 4,002.35000        | 4.00235            | 4,130,230         | 14.14      | 0.00        | 0                | 0             |
| R2044                     | On | 01/02/2018 | Bond Future | 9.91   | Call       |           |           | 3,996.33000        | 3.99633            | 3,824,580         | 14.15      | 0.00        | 0                | 0             |
| R2044                     | On | 01/02/2018 | Bond Future | 9.91   | Put        |           |           | 3,961.11000        | 3.96111            | 4,087,980         | 14.15      | 0.00        | 0                | 0             |
| R2044                     | On | 01/02/2018 | Bond Future | 9.89   | Call       |           |           | 3,910.72000        | 3.91072            | 3,741,000         | 14.14      | 0.00        | 0                | 0             |
| R2044                     | On | 01/02/2018 | Bond Future | 9.89   | Put        |           |           | 4,044.23000        | 4.04423            | 4,173,130         | 14.14      | 0.00        | 0                | 0             |
| R2044                     | On | 01/02/2018 | Bond Future | 9.90   | Call       |           |           | 3,953.28000        | 3.95328            | 3,782,540         | 14.14      | 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>23,870</b> |
| R2048                     | On | 03/08/2017 | Bond Future |        |            | 9.78472   | 93.81234  | 9.74589            | 94.15573           |                   | 13.05      | 0.00        | 0                | 78,556        |
| R2048                     | On | 02/11/2017 | Bond Future |        |            | 9.83739   | 91.16703  | 9.79732            | 91.51788           |                   | 14.59      | 0.00        | 0                | 226           |
| R2048                     | On | 01/02/2018 | Bond Future |        |            | 9.88982   | 92.93972  | 9.84866            | 93.29649           |                   | 13.87      | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>78,782</b> |
| R2048                     | On | 03/08/2017 | Bond Future | 9.57   | Call       |           |           | 1,034.16000        | 1.03416            | 908,890           | 13.12      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.57   | Put        |           |           | 2,619.04000        | 2.61904            | 2,837,160         | 13.12      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.58   | Call       |           |           | 1,067.03000        | 1.06703            | 939,450           | 13.13      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.58   | Put        |           |           | 2,560.49000        | 2.56049            | 2,776,300         | 13.13      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.56   | Call       |           |           | 1,001.96000        | 1.00196            | 879,110           | 13.11      | 0.00        | 0                | 0             |
| R2048                     | On | 03/08/2017 | Bond Future | 9.56   | Put        |           |           | 2,678.42000        | 2.67842            | 2,898,960         | 13.11      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.65   | Call       |           |           | 2,643.58000        | 2.64358            | 2,466,880         | 14.53      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.65   | Put        |           |           | 3,954.65000        | 3.95465            | 4,128,800         | 14.53      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.66   | Call       |           |           | 2,682.82000        | 2.68282            | 2,504,550         | 14.54      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.66   | Put        |           |           | 3,903.83000        | 3.90383            | 4,076,410         | 14.54      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.64   | Call       |           |           | 2,604.66000        | 2.60466            | 2,429,540         | 14.52      | 0.00        | 0                | 0             |
| R2048                     | On | 02/11/2017 | Bond Future | 9.64   | Put        |           |           | 4,005.95000        | 4.00595            | 4,181,680         | 14.52      | 0.00        | 0                | 0             |
| R2048                     | On | 01/02/2018 | Bond Future | 9.90   | Call       |           |           | 4,331.48000        | 4.33148            | 4,117,970         | 14.01      | 0.00        | 0                | 0             |
| R2048                     | On | 01/02/2018 | Bond Future | 9.90   | Put        |           |           | 3,886.86000        | 3.88686            | 4,030,120         | 14.01      | 0.00        | 0                | 0             |
| R2048                     | On | 01/02/2018 | Bond Future | 9.91   | Call       |           |           | 4,376.90000        | 4.37690            | 4,162,200         | 14.02      | 0.00        | 0                | 0             |
| R2048                     | On | 01/02/2018 | Bond Future | 9.91   | Put        |           |           | 3,846.14000        | 3.84614            | 3,988,210         | 14.02      | 0.00        | 0                | 0             |
| R2048                     | On | 01/02/2018 | Bond Future | 9.89   | Call       |           |           | 4,286.27000        | 4.28627            | 4,073,940         | 14.00      | 0.00        | 0                | 0             |
| R2048                     | On | 01/02/2018 | Bond Future | 9.89   | Put        |           |           | 3,927.95000        | 3.92795            | 4,072,390         | 14.00      | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>78,782</b> |
| R207 On 03/08/2017 Bond Future |        |            | 7.49338   | 99.93267  | 7.47217            | 99.97897           |                   | 1.77       |  | 0.00        | 0                | 45,774        |
| R207 On 02/11/2017 Bond Future |        |            | 7.45573   | 101.84177 | 7.43144            | 101.88991          |                   | 1.36       |  | 0.00        | 0                | 0             |
| R207 On 01/02/2018 Bond Future |        |            | 7.39280   | 100.17997 | 7.36570            | 100.22806          |                   | 1.50       |  | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>45,774</b> |
| R207 On 03/08/2017 Bond Future | 8.40   | Call       |           |           | 2,000.28000        | 2.00028            | 1,954,030         | 1.92       |  | 0.00        | 0                | 0             |
| R207 On 03/08/2017 Bond Future | 8.40   | Put        |           |           | 0.21000            | 0.00021            | 0,260             | 1.92       |  | 0.00        | 0                | 0             |
| R207 On 03/08/2017 Bond Future | 8.41   | Call       |           |           | 2,021.54000        | 2.02154            | 1,975,280         | 1.93       |  | 0.00        | 0                | 0             |
| R207 On 03/08/2017 Bond Future | 8.41   | Put        |           |           | 0.19000            | 0.00019            | 0,230             | 1.93       |  | 0.00        | 0                | 0             |
| R207 On 03/08/2017 Bond Future | 8.39   | Call       |           |           | 1,979.03000        | 1.97903            | 1,932,780         | 1.92       |  | 0.00        | 0                | 0             |
| R207 On 03/08/2017 Bond Future | 8.39   | Put        |           |           | 0.24000            | 0.00024            | 0,290             | 1.92       |  | 0.00        | 0                | 0             |
| R207 On 03/08/2017 Bond Future | 8.19   | Put        |           |           | 1.70000            | 0.00170            | 2,090             | 1.89       |  | 0.00        | 0                | 0             |
| R207 On 03/08/2017 Bond Future | 8.19   | Call       |           |           | 1,553.55000        | 1.55355            | 1,507,640         | 1.89       |  | 0.00        | 0                | 51            |
| R207 On 02/11/2017 Bond Future | 8.03   | Call       |           |           | 1,219.50000        | 1.21950            | 1,177,890         | 1.50       |  | 0.00        | 0                | 0             |
| R207 On 02/11/2017 Bond Future | 8.03   | Put        |           |           | 41.71000           | 0.04171            | 48,240            | 1.50       |  | 0.00        | 0                | 0             |
| R207 On 02/11/2017 Bond Future | 8.04   | Call       |           |           | 1,237.25000        | 1.23725            | 1,195,430         | 1.50       |  | 0.00        | 0                | 0             |
| R207 On 02/11/2017 Bond Future | 8.04   | Put        |           |           | 39.93000           | 0.03993            | 46,250            | 1.50       |  | 0.00        | 0                | 0             |
| R207 On 02/11/2017 Bond Future | 8.05   | Call       |           |           | 1,255.16000        | 1.25516            | 1,213,130         | 1.50       |  | 0.00        | 0                | 0             |
| R207 On 02/11/2017 Bond Future | 8.05   | Put        |           |           | 38.32000           | 0.03832            | 44,430            | 1.50       |  | 0.00        | 0                | 0             |
| R207 On 01/02/2018 Bond Future | 7.60   | Call       |           |           | 720.78000          | 0.72078            | 693,730           | 1.56       |  | 0.00        | 0                | 0             |
| R207 On 01/02/2018 Bond Future | 7.60   | Put        |           |           | 305.93000          | 0.30593            | 326,970           | 1.56       |  | 0.00        | 0                | 0             |
| R207 On 01/02/2018 Bond Future | 7.61   | Call       |           |           | 732.56000          | 0.73256            | 705,240           | 1.56       |  | 0.00        | 0                | 0             |
| R207 On 01/02/2018 Bond Future | 7.61   | Put        |           |           | 300.06000          | 0.30006            | 320,830           | 1.56       |  | 0.00        | 0                | 0             |
| R207 On 01/02/2018 Bond Future | 7.62   | Call       |           |           | 744.14000          | 0.74414            | 716,840           | 1.56       |  | 0.00        | 0                | 0             |
| R207 On 01/02/2018 Bond Future | 7.62   | Put        |           |           | 293.99000          | 0.29399            | 314,780           | 1.56       |  | 0.00        | 0                | 0             |
| <b>Total R207 Option</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>51</b>     |
| <b>Total For R207</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>45,825</b> |
| R208 On 03/08/2017 Bond Future |        |            | 7.60367   | 99.71086  | 7.59328            | 99.74290           |                   | 2.87       |  | 0.00        | 0                | 35,097        |
| R208 On 02/11/2017 Bond Future |        |            | 7.59243   | 98.21378  | 7.58085            | 98.24738           |                   | 2.42       |  | 0.00        | 0                | 0             |
| R208 On 01/02/2018 Bond Future |        |            | 7.56929   | 100.12346 | 7.55704            | 100.15674          |                   | 2.50       |  | 0.00        | 0                | 0             |
| <b>Total R208 Future</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>35,097</b> |
| R208 On 03/08/2017 Bond Future | 8.30   | Call       |           |           | 2,157.40000        | 2.15740            | 2,125,880         | 3.07       |  | 0.00        | 0                | 0             |
| R208 On 03/08/2017 Bond Future | 8.30   | Put        |           |           | 7.49000            | 0.00749            | 8,010             | 3.07       |  | 0.00        | 0                | 0             |
| R208 On 03/08/2017 Bond Future | 8.31   | Call       |           |           | 2,186.87000        | 2.18687            | 2,155,300         | 3.07       |  | 0.00        | 0                | 0             |
| R208 On 03/08/2017 Bond Future | 8.31   | Put        |           |           | 6.96000            | 0.00696            | 7,430             | 3.07       |  | 0.00        | 0                | 0             |
| R208 On 03/08/2017 Bond Future | 8.32   | Call       |           |           | 2,216.37000        | 2.21637            | 2,184,770         | 3.08       |  | 0.00        | 0                | 0             |
| R208 On 03/08/2017 Bond Future | 8.32   | Put        |           |           | 6.47000            | 0.00647            | 6,910             | 3.08       |  | 0.00        | 0                | 0             |
| R208 On 02/11/2017 Bond Future | 8.19   | Put        |           |           | 89.65000           | 0.08965            | 96,280            | 2.56       |  | 0.00        | 0                | 0             |
| R208 On 02/11/2017 Bond Future | 8.20   | Call       |           |           | 1,863.32000        | 1.86332            | 1,836,170         | 2.56       |  | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R208                     | On | 02/11/2017 | Bond Future | 8.20   | Put        |           |           | 86.45000           | 0.08645            | 92,900            | 2.56       | 0.00                | 0                | 0             |
| R208                     | On | 02/11/2017 | Bond Future | 8.18   | Call       |           |           | 1,813.04000        | 1.81304            | 1,786,250         | 2.56       | 0.00                | 0                | 0             |
| R208                     | On | 02/11/2017 | Bond Future | 8.18   | Put        |           |           | 92.95000           | 0.09295            | 99,760            | 2.56       | 0.00                | 0                | 0             |
| R208                     | On | 02/11/2017 | Bond Future | 8.19   | Call       |           |           | 1,838.14000        | 1.83814            | 1,811,170         | 2.56       | 0.00                | 0                | 0             |
| R208                     | On | 01/02/2018 | Bond Future | 7.84   | Call       |           |           | 1,239.58000        | 1.23958            | 1,223,910         | 2.58       | 0.00                | 0                | 0             |
| R208                     | On | 01/02/2018 | Bond Future | 7.84   | Put        |           |           | 474.25000          | 0.47425            | 491,860           | 2.58       | 0.00                | 0                | 0             |
| R208                     | On | 01/02/2018 | Bond Future | 7.85   | Call       |           |           | 1,257.58000        | 1.25758            | 1,241,720         | 2.58       | 0.00                | 0                | 0             |
| R208                     | On | 01/02/2018 | Bond Future | 7.85   | Put        |           |           | 465.34000          | 0.46534            | 482,760           | 2.58       | 0.00                | 0                | 0             |
| R208                     | On | 01/02/2018 | Bond Future | 7.83   | Call       |           |           | 1,221.40000        | 1.22140            | 1,206,220         | 2.58       | 0.00                | 0                | 0             |
| R208                     | On | 01/02/2018 | Bond Future | 7.83   | Put        |           |           | 482.99000          | 0.48299            | 501,090           | 2.58       | 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>35,097</b> |
| R209                     | On | 03/08/2017 | Bond Future |        |            | 9.59383   | 73.42473  | 9.54481            | 73.75377           |                   | 11.86      | 7,489,322.46        | 102              | 74,098        |
| R209                     | On | 02/11/2017 | Bond Future |        |            | 9.64292   | 71.67744  | 9.59238            | 72.01350           |                   | 13.34      | 0.00                | 0                | 790           |
| R209                     | On | 01/02/2018 | Bond Future |        |            | 9.69057   | 73.07118  | 9.63868            | 73.41308           |                   | 12.68      | 0.00                | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>7,489,322.46</b> | <b>102</b>       | <b>74,888</b> |
| R209                     | On | 03/08/2017 | Bond Future | 9.44   | Call       |           |           | 906.13000          | 0.90613            | 769,090           | 12.04      | 0.00                | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.44   | Put        |           |           | 1,617.37000        | 1.61737            | 1,809,370         | 12.04      | 0.00                | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.45   | Call       |           |           | 934.70000          | 0.93470            | 794,770           | 12.05      | 0.00                | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.45   | Put        |           |           | 1,577.63000        | 1.57763            | 1,766,740         | 12.05      | 0.00                | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.43   | Call       |           |           | 878.12000          | 0.87812            | 743,860           | 12.03      | 0.00                | 0                | 0             |
| R209                     | On | 03/08/2017 | Bond Future | 9.43   | Put        |           |           | 1,657.78000        | 1.65778            | 1,852,560         | 12.03      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.54   | Call       |           |           | 2,156.72000        | 2.15672            | 2,000,980         | 13.38      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.54   | Put        |           |           | 2,507.55000        | 2.50755            | 2,687,870         | 13.38      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.52   | Call       |           |           | 2,092.44000        | 2.09244            | 1,939,460         | 13.36      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.52   | Put        |           |           | 2,577.90000        | 2.57790            | 2,760,980         | 13.36      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.00   | Put        |           |           | 4,947.11000        | 4.94711            | 5,205,700         | 13.04      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.00   | Call       |           |           | 824.69000          | 0.82469            | 747,220           | 13.04      | 0.00                | 0                | 4,100         |
| R209                     | On | 02/11/2017 | Bond Future | 10.00  | Call       |           |           | 3,905.34000        | 3.90534            | 3,685,190         | 13.81      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 10.00  | Put        |           |           | 1,261.25000        | 1.26125            | 1,377,160         | 13.81      | 0.00                | 0                | 3,360         |
| R209                     | On | 02/11/2017 | Bond Future | 9.53   | Call       |           |           | 2,124.36000        | 2.12436            | 1,970,170         | 13.37      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.53   | Put        |           |           | 2,542.46000        | 2.54246            | 2,724,330         | 13.37      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 10.60  | Call       |           |           | 6,715.91000        | 6.71591            | 6,432,140         | 14.27      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 10.60  | Put        |           |           | 441.73000          | 0.44173            | 494,020           | 14.27      | 0.00                | 0                | 1,300         |
| R209                     | On | 02/11/2017 | Bond Future | 9.75   | Call       |           |           | 2,894.41000        | 2.89441            | 2,709,590         | 13.58      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 9.75   | Put        |           |           | 1,854.12000        | 1.85412            | 2,005,360         | 13.58      | 0.00                | 0                | 6,500         |
| R209                     | On | 02/11/2017 | Bond Future | 8.30   | Put        |           |           | 9,598.70000        | 9.59870            | 9,917,690         | 12.74      | 0.00                | 0                | 0             |
| R209                     | On | 02/11/2017 | Bond Future | 8.30   | Call       |           |           | 135.87000          | 0.13587            | 118,800           | 12.74      | 0.00                | 0                | 2,800         |
| R209                     | On | 01/02/2018 | Bond Future | 9.73   | Call       |           |           | 3,249.30000        | 3.24930            | 3,075,100         | 12.89      | 0.00                | 0                | 0             |
| R209                     | On | 01/02/2018 | Bond Future | 9.73   | Put        |           |           | 2,649.23000        | 2.64923            | 2,816,930         | 12.89      | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R209                     | On | 01/02/2018 | Bond Future | 9.71   | Call       |           |           | 3,178.65000        | 3.17865            | 3,006,650         | 12.87      | 0.00                | 0                | 0             |
| R209                     | On | 01/02/2018 | Bond Future | 9.71   | Put        |           |           | 2,709.35000        | 2.70935            | 2,879,250         | 12.87      | 0.00                | 0                | 0             |
| R209                     | On | 01/02/2018 | Bond Future | 9.72   | Call       |           |           | 3,213.88000        | 3.21388            | 3,040,900         | 12.88      | 0.00                | 0                | 0             |
| R209                     | On | 01/02/2018 | Bond Future | 9.72   | Put        |           |           | 2,679.15000        | 2.67915            | 2,848,070         | 12.88      | 0.00                | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>18,060</b> |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>7,489,322.46</b> | <b>102</b>       | <b>92,948</b> |
| R210                     | On | 03/08/2017 | Bond Future |        |            | 186.36001 | 186.36001 | 186.50233          | 186.50233          |                   |            | 0.00                | 0                | 1,675         |
| R210                     | On | 02/11/2017 | Bond Future |        |            | 187.56314 | 187.56314 | 187.71107          | 187.71107          |                   |            | 0.00                | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future |        |            | 191.28668 | 191.28668 | 191.43511          | 191.43511          |                   |            | 0.00                | 0                | 0             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,675</b>  |
| 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        |           |           | 9,787.67000        | 9.78767            | 9,929,990         |            | 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        |           |           | 9,797.67000        | 9.79767            | 9,939,990         |            | 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        |           |           | 9,777.67000        | 9.77767            | 9,919,990         |            | 0.00                | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.07 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.07 | Put        |           |           | 4,358.93000        | 4.35893            | 4,506,860         |            | 0.00                | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.08 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.08 | Put        |           |           | 4,368.93000        | 4.36893            | 4,516,860         |            | 0.00                | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.09 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 02/11/2017 | Bond Future | 192.09 | Put        |           |           | 4,378.93000        | 4.37893            | 4,526,860         |            | 0.00                | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future | 192.37 | Put        |           |           | 934.89000          | 0.93489            | 1,083,320         |            | 0.00                | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future | 192.38 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future | 192.38 | Put        |           |           | 944.89000          | 0.94489            | 1,093,320         |            | 0.00                | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future | 192.36 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future | 192.36 | Put        |           |           | 924.89000          | 0.92489            | 1,073,320         |            | 0.00                | 0                | 0             |
| R210                     | On | 01/02/2018 | Bond Future | 192.37 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| <b>Total R210 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,675</b>  |
| R212                     | On | 03/08/2017 | Bond Future |        |            | 148.75289 | 148.75289 | 148.75932          | 148.75932          |                   |            | 0.00                | 0                | 4,858         |
| R212                     | On | 02/11/2017 | Bond Future |        |            | 151.62894 | 151.62894 | 151.63786          | 151.63786          |                   |            | 0.00                | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future |        |            | 152.57893 | 152.57893 | 152.58604          | 152.58604          |                   |            | 0.00                | 0                | 0             |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>4,858</b>  |
| 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        |           |           | 4,590.68000        | 4.59068            | 4,597,110         |            | 0.00                | 0                | 0             |
| R212                     | On | 03/08/2017 | Bond Future | 153.36 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R212                     | On | 03/08/2017 | Bond Future | 153.36 | Put        |           |           | 4,600.68000        | 4.60068            | 4,607,110         |            | 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        |           |           | 4,580.68000        | 4.58068            | 4,587,110         |            | 0.00                | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R212                     | On | 02/11/2017 | Bond Future | 152.41 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future | 152.41 | Put        |           |           | 772.14000          | 0.77214            | 781,060           |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future | 152.42 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future | 152.42 | Put        |           |           | 782.14000          | 0.78214            | 791,060           |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future | 152.40 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 02/11/2017 | Bond Future | 152.40 | Put        |           |           | 762.14000          | 0.76214            | 771,060           |            | 0.00        | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future | 154.71 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future | 154.71 | Put        |           |           | 2,123.96000        | 2.12396            | 2,131,070         |            | 0.00        | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future | 154.69 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future | 154.69 | Put        |           |           | 2,103.96000        | 2.10396            | 2,111,070         |            | 0.00        | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future | 154.70 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 01/02/2018 | Bond Future | 154.70 | Put        |           |           | 2,113.96000        | 2.11396            | 2,121,070         |            | 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>4,858</b>  |
| R213                     | On | 03/08/2017 | Bond Future |        |            | 9.26234   | 85.78233  | 9.21821            | 86.07864           |                   | 9.79       | 0.00        | 0                | 55,659        |
| R213                     | On | 02/11/2017 | Bond Future |        |            | 9.31027   | 83.87114  | 9.26459            | 84.17397           |                   | 10.86      | 0.00        | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future |        |            | 9.35764   | 85.50195  | 9.31058            | 85.80984           |                   | 10.37      | 0.00        | 0                | 0             |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>55,659</b> |
| R213                     | On | 03/08/2017 | Bond Future | 9.34   | Call       |           |           | 1,638.10000        | 1.63810            | 1,455,280         | 10.06      | 0.00        | 0                | 0             |
| R213                     | On | 03/08/2017 | Bond Future | 9.34   | Put        |           |           | 823.90000          | 0.82390            | 937,390           | 10.06      | 0.00        | 0                | 0             |
| R213                     | On | 03/08/2017 | Bond Future | 9.35   | Call       |           |           | 1,679.20000        | 1.67920            | 1,493,840         | 10.07      | 0.00        | 0                | 0             |
| R213                     | On | 03/08/2017 | Bond Future | 9.35   | Put        |           |           | 798.63000          | 0.79863            | 909,580           | 10.07      | 0.00        | 0                | 0             |
| R213                     | On | 03/08/2017 | Bond Future | 9.33   | Call       |           |           | 1,597.54000        | 1.59754            | 1,417,260         | 10.05      | 0.00        | 0                | 0             |
| R213                     | On | 03/08/2017 | Bond Future | 9.33   | Put        |           |           | 849.77000          | 0.84977            | 965,800           | 10.05      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.35   | Call       |           |           | 2,503.19000        | 2.50319            | 2,347,590         | 10.94      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.35   | Put        |           |           | 1,938.21000        | 1.93821            | 2,085,440         | 10.94      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.36   | Call       |           |           | 2,539.67000        | 2.53967            | 2,382,630         | 10.95      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.36   | Put        |           |           | 1,908.89000        | 1.90889            | 2,054,680         | 10.95      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.34   | Call       |           |           | 2,466.98000        | 2.46698            | 2,312,830         | 10.93      | 0.00        | 0                | 0             |
| R213                     | On | 02/11/2017 | Bond Future | 9.34   | Put        |           |           | 1,967.87000        | 1.96787            | 2,116,550         | 10.93      | 0.00        | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.42   | Call       |           |           | 3,221.35000        | 3.22135            | 3,065,060         | 10.70      | 0.00        | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.42   | Put        |           |           | 2,507.88000        | 2.50788            | 2,659,480         | 10.70      | 0.00        | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.43   | Call       |           |           | 3,257.49000        | 3.25749            | 3,100,070         | 10.71      | 0.00        | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.43   | Put        |           |           | 2,479.24000        | 2.47924            | 2,629,710         | 10.71      | 0.00        | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.41   | Call       |           |           | 3,185.40000        | 3.18540            | 3,030,230         | 10.69      | 0.00        | 0                | 0             |
| R213                     | On | 01/02/2018 | Bond Future | 9.41   | Put        |           |           | 2,536.79000        | 2.53679            | 2,689,510         | 10.69      | 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>55,659</b> |
| R214                     | On | 03/08/2017 | Bond Future |        |            | 9.70861   | 73.32639  | 9.66465            | 73.63316           |                   | 12.54      | 0.00        | 0                | 37,026        |
| R214                     | On | 02/11/2017 | Bond Future |        |            | 9.75895   | 71.43078  | 9.71365            | 71.74411           |                   | 14.19      | 0.00        | 0                | 0             |



| Contract Details          |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R214                      | On | 01/02/2018 | Bond Future        |        |            | 9.80893   | 72.81971  | 9.76243            | 73.13843           |                   | 13.44      | 0.00                  | 0                | 0              |
| <b>Total R214 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>37,026</b>  |
| R214                      | On | 03/08/2017 | Bond Future        | 9.52   | Call       |           |           | 842.50000          | 0.84250            | 715,800           | 12.56      | 0.00                  | 0                | 0              |
| R214                      | On | 03/08/2017 | Bond Future        | 9.52   | Put        |           |           | 1,867.42000        | 1.86742            | 2,047,490         | 12.56      | 0.00                  | 0                | 0              |
| R214                      | On | 03/08/2017 | Bond Future        | 9.53   | Call       |           |           | 870.10000          | 0.87010            | 740,690           | 12.57      | 0.00                  | 0                | 0              |
| R214                      | On | 03/08/2017 | Bond Future        | 9.53   | Put        |           |           | 1,823.39000        | 1.82339            | 2,000,750         | 12.57      | 0.00                  | 0                | 0              |
| R214                      | On | 03/08/2017 | Bond Future        | 9.51   | Call       |           |           | 815.56000          | 0.81556            | 691,560           | 12.55      | 0.00                  | 0                | 0              |
| R214                      | On | 03/08/2017 | Bond Future        | 9.51   | Put        |           |           | 1,912.23000        | 1.91223            | 2,095,000         | 12.55      | 0.00                  | 0                | 0              |
| R214                      | On | 02/11/2017 | Bond Future        | 9.59   | Call       |           |           | 2,048.20000        | 2.04820            | 1,938,840         | 14.28      | 0.00                  | 0                | 0              |
| R214                      | On | 02/11/2017 | Bond Future        | 9.59   | Put        |           |           | 2,915.11000        | 2.91511            | 3,119,080         | 14.28      | 0.00                  | 0                | 0              |
| R214                      | On | 02/11/2017 | Bond Future        | 9.60   | Call       |           |           | 2,079.80000        | 2.07980            | 1,969,570         | 14.29      | 0.00                  | 0                | 0              |
| R214                      | On | 02/11/2017 | Bond Future        | 9.60   | Put        |           |           | 2,875.96000        | 2.87596            | 3,079,060         | 14.29      | 0.00                  | 0                | 0              |
| R214                      | On | 02/11/2017 | Bond Future        | 9.58   | Call       |           |           | 2,017.05000        | 2.01705            | 1,908,550         | 14.27      | 0.00                  | 0                | 0              |
| R214                      | On | 02/11/2017 | Bond Future        | 9.58   | Put        |           |           | 2,954.82000        | 2.95482            | 3,159,650         | 14.27      | 0.00                  | 0                | 0              |
| R214                      | On | 01/02/2018 | Bond Future        | 9.83   | Call       |           |           | 3,374.48000        | 3.37448            | 3,205,560         | 13.76      | 0.00                  | 0                | 0              |
| R214                      | On | 01/02/2018 | Bond Future        | 9.83   | Put        |           |           | 2,912.11000        | 2.91211            | 3,061,910         | 13.76      | 0.00                  | 0                | 0              |
| R214                      | On | 01/02/2018 | Bond Future        | 9.84   | Call       |           |           | 3,411.01000        | 3.41101            | 3,240,980         | 13.77      | 0.00                  | 0                | 0              |
| R214                      | On | 01/02/2018 | Bond Future        | 9.84   | Put        |           |           | 2,880.63000        | 2.88063            | 3,029,320         | 13.77      | 0.00                  | 0                | 0              |
| R214                      | On | 01/02/2018 | Bond Future        | 9.82   | Call       |           |           | 3,338.13000        | 3.33813            | 3,170,310         | 13.75      | 0.00                  | 0                | 0              |
| R214                      | On | 01/02/2018 | Bond Future        | 9.82   | Put        |           |           | 2,943.88000        | 2.94388            | 3,094,780         | 13.75      | 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>37,026</b>  |
| <b>Total for Bond</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>519,769,432.78</b> | <b>16,644</b>    | <b>898,901</b> |
| E170                      | On | 01/08/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total E170 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For E170</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES18                      | On | 20/04/2018 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total ES18 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES18</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES18A                     | On | 20/04/2018 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total ES18A Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES18A</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES23                      | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total ES23 Future</b>  |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES23</b>     |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| ES23A                     | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total ES23A Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For ES23A</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |

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

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

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

| Contract Details                        | 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 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GOVI On 03/08/2017 GOVI                 |        |            | 562.75200 | 562.75200 | 564.38100          | 564.38100          |                   |            |  | 0.00        | 0                | 406           |
| GOVI On 02/11/2017 GOVI                 |        |            | 573.50300 | 573.50300 | 575.16700          | 575.16700          |                   |            |  | 0.00        | 0                | 0             |
| GOVI On 01/02/2018 GOVI                 |        |            | 584.65400 | 584.65400 | 586.34600          | 586.34600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>406</b>    |
| GOVI On 03/08/2017 GOVI                 | 561.09 | Call       |           |           | 32,910.00000       | 3.29100            | 16,620,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 03/08/2017 GOVI                 | 561.09 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 03/08/2017 GOVI                 | 561.10 | Call       |           |           | 32,810.00000       | 3.28100            | 16,520,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 03/08/2017 GOVI                 | 561.10 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 03/08/2017 GOVI                 | 561.11 | Call       |           |           | 32,710.00000       | 3.27100            | 16,420,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 03/08/2017 GOVI                 | 561.11 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 02/11/2017 GOVI                 | 572.45 | Call       |           |           | 27,170.00000       | 2.71700            | 10,530,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 02/11/2017 GOVI                 | 572.45 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 02/11/2017 GOVI                 | 572.46 | Call       |           |           | 27,070.00000       | 2.70700            | 10,430,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 02/11/2017 GOVI                 | 572.46 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 02/11/2017 GOVI                 | 572.44 | Call       |           |           | 27,270.00000       | 2.72700            | 10,630,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 02/11/2017 GOVI                 | 572.44 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 01/02/2018 GOVI                 | 581.03 | Call       |           |           | 53,160.00000       | 5.31600            | 36,240,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 01/02/2018 GOVI                 | 581.03 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |
| GOVI On 01/02/2018 GOVI                 | 581.04 | Call       |           |           | 53,060.00000       | 5.30600            | 36,140,000        |            |  | 0.00        | 0                | 0             |
| GOVI On 01/02/2018 GOVI                 | 581.04 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            |  | 0.00        | 0                | 0             |

| Contract Details                   | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility           | Value       | Contracts Traded | Open Interest |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------|-------------|------------------|---------------|
| GOVI On 01/02/2018 GOVI            | 581.02 | Call       |           |           | 53,260.00000       | 5.32600            | 36,340,000        |                      | 0.00        | 0                | 0             |
| GOVI On 01/02/2018 GOVI            | 581.02 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |                      | 0.00        | 0                | 0             |
| <b>Total GOVI Option</b>           |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>              |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>406</b>    |
| <b>Total for GOVI</b>              |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>406</b>    |
| AL37 On 03/08/2017 Index Future    |        |            | 545.44000 | 545.44000 | 545.85100          | 545.85100          |                   |                      | 0.00        | 0                | 0             |
| AL37 On 02/11/2017 Index Future    |        |            | 555.86000 | 555.86000 | 556.28400          | 556.28400          |                   |                      | 0.00        | 0                | 0             |
| AL37 On 01/02/2018 Index Future    |        |            | 566.66900 | 566.66900 | 567.09600          | 567.09600          |                   |                      | 0.00        | 0                | 0             |
| <b>Total AL37 Future</b>           |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AL37</b>              |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AL7T On 03/08/2017 Index Future    |        |            | 629.65300 | 629.65300 | 631.18600          | 631.18600          |                   |                      | 0.00        | 0                | 0             |
| AL7T On 02/11/2017 Index Future    |        |            | 641.68200 | 641.68200 | 643.25000          | 643.25000          |                   |                      | 0.00        | 0                | 0             |
| AL7T On 01/02/2018 Index Future    |        |            | 654.15900 | 654.15900 | 655.75200          | 655.75200          |                   |                      | 0.00        | 0                | 0             |
| <b>Total AL7T Future</b>           |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AL7T</b>              |        |            |           |           |                    |                    |                   |                      | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ALBI On 03/08/2017 Index Future    |        |            | 564.02700 | 564.02700 | 565.68600          | 565.68600          |                   | 16,920,810.00        |             | 3                | 599           |
| ALBI On 02/11/2017 Index Future    |        |            | 574.80200 | 574.80200 | 576.49800          | 576.49800          |                   | 0.00                 |             | 0                | 0             |
| ALBI On 01/02/2018 Index Future    |        |            | 585.97900 | 585.97900 | 587.70300          | 587.70300          |                   | 0.00                 |             | 0                | 0             |
| <b>Total ALBI Future</b>           |        |            |           |           |                    |                    |                   | <b>16,920,810.00</b> |             | <b>3</b>         | <b>599</b>    |
| <b>Total For ALBI</b>              |        |            |           |           |                    |                    |                   | <b>16,920,810.00</b> |             | <b>3</b>         | <b>599</b>    |
| IGOV On 03/08/2017 Index Future    |        |            | 250.14700 | 250.14700 | 250.12400          | 250.12400          |                   | 0.00                 |             | 0                | 1,296         |
| IGOV On 02/11/2017 Index Future    |        |            | 254.98400 | 254.98400 | 254.96400          | 254.96400          |                   | 0.00                 |             | 0                | 0             |
| IGOV On 01/02/2018 Index Future    |        |            | 260.04600 | 260.04600 | 260.02200          | 260.02200          |                   | 0.00                 |             | 0                | 0             |
| <b>Total IGOV Future</b>           |        |            |           |           |                    |                    |                   | <b>0.00</b>          |             | <b>0</b>         | <b>1,296</b>  |
| <b>Total For IGOV</b>              |        |            |           |           |                    |                    |                   | <b>0.00</b>          |             | <b>0</b>         | <b>1,296</b>  |
| <b>Total for Index</b>             |        |            |           |           |                    |                    |                   | <b>16,920,810.00</b> |             | <b>3</b>         | <b>1,895</b>  |
| JIBAR f On 21/06/2017 Jibar Future |        |            | 7.33000   | 92.67000  | 7.33000            | 92.67000           |                   | 0.00                 |             | 0                | 0             |
| JIBAR f On 19/07/2017 Jibar Future |        |            | 7.29000   | 92.71000  | 7.29000            | 92.71000           |                   | 0.00                 |             | 0                | 0             |
| JIBAR f On 16/08/2017 Jibar Future |        |            | 7.26000   | 92.74000  | 7.26000            | 92.74000           |                   | 0.00                 |             | 0                | 0             |
| JIBAR f On 20/09/2017 Jibar Future |        |            | 7.21000   | 92.79000  | 7.21000            | 92.79000           |                   | 0.00                 |             | 0                | 0             |
| JIBAR f On 18/10/2017 Jibar Future |        |            | 7.17000   | 92.83000  | 7.17000            | 92.83000           |                   | 0.00                 |             | 0                | 0             |
| JIBAR f On 15/11/2017 Jibar Future |        |            | 7.13000   | 92.87000  | 7.13000            | 92.87000           |                   | 0.00                 |             | 0                | 0             |
| JIBAR f On 20/12/2017 Jibar Future |        |            | 7.09000   | 92.91000  | 7.09000            | 92.91000           |                   | 0.00                 |             | 0                | 0             |
| JIBAR f On 20/03/2018 Jibar Future |        |            | 7.01000   | 92.99000  | 7.01000            | 92.99000           |                   | 0.00                 |             | 0                | 2,500         |
| JIBAR f On 20/06/2018 Jibar Future |        |            | 6.99000   | 93.01000  | 6.99000            | 93.01000           |                   | 0.00                 |             | 0                | 0             |
| JIBAR f On 19/09/2018 Jibar Future |        |            | 7.04000   | 92.96000  | 7.04000            | 92.96000           |                   | 0.00                 |             | 0                | 0             |
| JIBAR f On 19/12/2018 Jibar Future |        |            | 7.09000   | 92.91000  | 7.09000            | 92.91000           |                   | 0.00                 |             | 0                | 0             |
| JIBAR f On 20/03/2019 Jibar Future |        |            | 7.14000   | 92.86000  | 7.14000            | 92.86000           |                   | 0.00                 |             | 0                | 0             |
| <b>Total Jibar Future</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>          |             | <b>0</b>         | <b>2,500</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 JIBAR FUTURE</b> |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500</b>  |
| <b>Total for Jibar</b>        |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500</b>  |
| 10Y ST On 17/12/2025          |        | Interest Rate Swap | 94.79207  | 94.79207  | 94.65394           | 94.65394           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 16/03/2026          |        | Interest Rate Swap | 91.80101  | 91.80101  | 91.63254           | 91.63254           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 15/06/2026          |        | Interest Rate Swap | 90.54202  | 90.54202  | 90.35545           | 90.35545           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 21/09/2026          |        | Interest Rate Swap | 92.68297  | 92.68297  | 92.49879           | 92.49879           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 21/12/2026          |        | Interest Rate Swap | 96.43439  | 96.43439  | 96.26737           | 96.26737           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 15/03/2027          |        | Interest Rate Swap | 94.98479  | 94.98479  | 94.83339           | 94.83339           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 21/06/2027          |        | Interest Rate Swap | 97.03421  | 97.03421  | 96.89413           | 96.89413           |                   |            |  | 0.00        | 0                | 0             |
| 10Y ST On 20/09/2027          |        | Interest Rate Swap | 100.73492 | 100.73492 | 100.60010          | 100.60010          |                   |            |  | 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 21/09/2017          |        | Interest Rate Swap | 99.61265  | 99.61265  | 99.61150           | 99.61150           |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 21/12/2017          |        | Interest Rate Swap | 99.81952  | 99.81952  | 99.81568           | 99.81568           |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 15/03/2018          |        | Interest Rate Swap | 99.74720  | 99.74720  | 99.74389           | 99.74389           |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 21/06/2018          |        | Interest Rate Swap | 99.87788  | 99.87788  | 99.87170           | 99.87170           |                   |            |  | 0.00        | 0                | 0             |
| 1Y STN On 20/09/2018          |        | Interest Rate Swap | 100.00342 | 100.00342 | 99.99518           | 99.99518           |                   |            |  | 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 | 99.84524  | 99.84524  | 99.84262           | 99.84262           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 16/03/2018          |        | Interest Rate Swap | 99.02889  | 99.02889  | 99.02566           | 99.02566           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 15/06/2018          |        | Interest Rate Swap | 98.56221  | 98.56221  | 98.55736           | 98.55736           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 21/09/2018          |        | Interest Rate Swap | 98.47339  | 98.47339  | 98.46387           | 98.46387           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 21/12/2018          |        | Interest Rate Swap | 98.83000  | 98.83000  | 98.82000           | 98.82000           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 15/03/2019          |        | Interest Rate Swap | 99.19938  | 99.19938  | 99.18434           | 99.18434           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 21/06/2019          |        | Interest Rate Swap | 99.57571  | 99.57571  | 99.55255           | 99.55255           |                   |            |  | 0.00        | 0                | 0             |
| 2Y STN On 20/09/2019          |        | Interest Rate Swap | 99.97208  | 99.97208  | 99.94432           | 99.94432           |                   |            |  | 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 | 96.13988  | 96.13988  | 96.08556           | 96.08556           |                   |            |  | 0.00        | 0                | 0             |
| 5Y STN On 16/03/2021          |        | Interest Rate Swap | 95.36381  | 95.36381  | 95.30468           | 95.30468           |                   |            |  | 0.00        | 0                | 0             |
| 5Y STN On 15/06/2021          |        | Interest Rate Swap | 94.55187  | 94.55187  | 94.48911           | 94.48911           |                   |            |  | 0.00        | 0                | 0             |
| 5Y STN On 21/09/2021          |        | Interest Rate Swap | 94.70804  | 94.70804  | 94.64440           | 94.64440           |                   |            |  | 0.00        | 0                | 0             |
| 5Y STN On 21/12/2021          |        | Interest Rate Swap | 96.86679  | 96.86679  | 96.80663           | 96.80663           |                   |            |  | 0.00        | 0                | 51            |
| 5Y STN On 15/03/2022          |        | Interest Rate Swap | 96.97036  | 96.97036  | 96.91304           | 96.91304           |                   |            |  | 0.00        | 0                | 0             |
| 5Y STN On 21/06/2022          |        | Interest Rate Swap | 98.14269  | 98.14269  | 98.08172           | 98.08172           |                   |            |  | 0.00        | 0                | 0             |
| 5Y STN On 20/09/2022          |        | Interest Rate Swap | 100.32874 | 100.32874 | 100.25802          | 100.25802          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total 5Y STND Future</b>   |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>51</b>     |
| <b>Total For 5Y STND</b>      |        |                    |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>51</b>     |

| Contract Details                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                 | Contracts Traded | Open Interest        |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|----------------------|
| <b>Total for Interest Rate Swap</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>51</b>            |
| <b>Total for Derivatives :</b>      |        |            |           |           |                    |                    |                   |            |  | <b>536,690,242.78</b> | <b>16,647</b>    | <b>903,753</b>       |
| AA05 On 22/03/2019 Spot Bond        |        |            | 9.32000   | 102.31332 | 9.32000            | 102.23737          |                   |            |  | 0.00                  | 0                | 400,000,000          |
| <b>Total AA05 SPOT</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>400,000,000</b>   |
| <b>Total For AA05</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>400,000,000</b>   |
| AA06 On 15/04/2021 Spot Bond        |        |            |           | 100.00000 | 0.00000            | 98.97387           |                   |            |  | 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 | 14.35072  | 100.00000          | 14.24553           |                   |            |  | 0.00                  | 0                | 0                    |
| <b>Total AA06/JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>             |
| <b>Total For AA06/JIBAR</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>             |
| AA07 On 15/04/2021 Spot Bond        |        |            | 9.69500   | 101.20077 | 9.69500            | 101.12226          |                   |            |  | 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  | 108.26100 | 10.00000           | 108.17600          |                   |            |  | 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 21/11/2017 Spot Bond       |        |            |           | 100.00000 | 0.00000            | 101.05220          |                   |            |  | 0.00                  | 0                | 0                    |
| <b>Total AB010 SPOT</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>             |
| <b>Total For AB010</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>             |
| AB011 On 21/11/2018 Spot Bond       |        |            |           | 100.00000 | 0.00000            | 100.90492          |                   |            |  | 0.00                  | 0                | 100,000,000          |
| <b>Total AB011 SPOT</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For AB011</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>100,000,000</b>   |
| AB013 On 21/11/2018 Spot Bond       |        |            | 9.42000   | 99.35043  | 9.42000            | 99.27590           |                   |            |  | 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 19/11/2019 Spot Bond      |        |            | 100.00000 | 23.63414  | 100.00000          | 23.46279           |                   |            |  | 0.00                  | 0                | 0                    |
| <b>Total AB014U SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>             |
| <b>Total For AB014U</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>             |
| AB015L On 19/11/2019 Spot Bond      |        |            | 10.84000  | 101.08522 | 10.84000           | 100.99826          |                   |            |  | 0.00                  | 0                | 0                    |
| <b>Total AB015U SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>             |
| <b>Total For AB015U</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>0</b>             |
| AB016L On 05/02/2020 Spot Bond      |        |            | 100.00000 | 19.69960  | 100.00000          | 19.55679           |                   |            |  | 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>             |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AB017L On 05/02/2020 Spot Bond  |        |            | 100.00000 | 24.61298  | 100.00000          | 24.44813           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB017U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB017U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB018L On 04/09/2020 Spot Bond  |        |            | 11.37000  | 103.47050 | 11.37000           | 103.37726          |                   |            | 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 04/09/2020 Spot Bond  |        |            | 100.00000 | 15.56772  | 100.00000          | 15.45486           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB019U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB019U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB020L On 03/09/2022 Spot Bond  |        |            | 11.81000  | 100.73009 | 11.81000           | 100.63456          |                   |            | 0.00        | 0                | 0             |
| <b>Total AB020U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB020U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB021L On 03/09/2022 Spot Bond  |        |            | 100.00000 | 11.34668  | 100.00000          | 11.26442           |                   |            | 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 | 16.35935  | 100.00000          | 16.24075           |                   |            | 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 | 19.04290  | 100.00000          | 18.95378           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB024U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB024U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB025L On 20/08/2021 Spot Bond  |        |            | 100.00000 | 14.59933  | 100.00000          | 14.49349           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB025U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB025U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB026L On 20/08/2021 Spot Bond  |        |            | 100.00000 | 18.61321  | 100.00000          | 18.48855           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB026U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB026U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB028L On 17/03/2022 Spot Bond  |        |            | 100.00000 | 13.64955  | 100.00000          | 13.56864           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB028U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB028U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB029L On 25/05/2022 Spot Bond  |        |            | 100.00000 | 13.47842  | 100.00000          | 13.38070           |                   |            | 0.00        | 0                | 0             |
| <b>Total AB029U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB029U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABC12: On 25/11/2020 Spot Bond  |        |            | 10.00000  | 109.07100 | 10.00000           | 108.98500          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABC1234/R2022 SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABC1234/R2022</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| ABCPI3 On 07/12/2023 Spot Bond |        |            | 4.51000   | 105.76877 | 4.51000            | 262.29358          |                   |            | 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>           |
| ABF19L On 21/04/2022 Spot Bond |        |            | 100.00000 | 11.32419  | 100.00000          | 11.21730           |                   |            | 0.00        | 0                | 0                  |
| <b>Total ABF19U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABF19U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN07 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44547          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ABFN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN08 On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28756          |                   |            | 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            | 100.10243          |                   |            | 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            | 100.93383          |                   |            | 0.00        | 0                | 100,000,000        |
| <b>Total ABFN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For ABFN10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| ABFN12 On 09/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44546          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ABFN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN13 On 14/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67416          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ABFN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN14 On 14/05/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98094          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ABFN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN15 On 11/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41837          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ABFN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN16 On 11/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28909          |                   |            | 0.00        | 0                | 500,000,000        |
| <b>Total ABFN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For ABFN16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| ABFN17 On 17/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16410          |                   |            | 0.00        | 0                | 0                  |
| <b>Total ABFN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|--------------------|--------------------|
| ABFN1: On 26/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92894           |                   |                              |  | 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>           |
| ABFN2: On 30/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58061          |                   |                              |  | 0.00                 | 0                  | 0                  |
| <b>Total ABFN20 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN20</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| ABFN2: On 30/05/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59992          |                   |                              |  | 0.00                 | 0                  | 0                  |
| <b>Total ABFN21 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN21</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| ABFN2: On 30/05/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61600          |                   |                              |  | 0.00                 | 0                  | 0                  |
| <b>Total ABFN22 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN22</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| ABFN2: On 25/05/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76085          |                   |                              |  | 0.00                 | 0                  | 0                  |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| ABK1 On 07/11/2018 Spot Bond   |        |            | 11.42000  | 101.11862 | 11.42000           | 101.53755          |                   |                              |  | 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            | 98.03614           |                   |                              |  | 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            | 99.29231           |                   |                              |  | 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            | 101.00749          |                   |                              |  | 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   |        |            | 10.37000  | 101.50332 | 10.37000           | 100.01419          |                   | 11,199,600,000,000.00        |  | 1,080,000,000        | 540,000,000        |                    |
| <b>Total ABK2 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>11,199,600,000,000.00</b> |  | <b>1,080,000,000</b> | <b>540,000,000</b> |                    |
| <b>Total For ABK2</b>          |        |            |           |           |                    |                    |                   | <b>11,199,600,000,000.00</b> |  | <b>1,080,000,000</b> | <b>540,000,000</b> |                    |
| ABK3 On 07/11/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.26649          |                   |                              |  | 0.00                 | 458,124,400        | 414,527,400        |
| <b>Total ABK3 SPOT</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>458,124,400</b> | <b>414,527,400</b> |
| <b>Total For ABK3</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>458,124,400</b> | <b>414,527,400</b> |
| ABK3/J On 07/11/2018 Spot Bond |        |            | 100.00000 | 44.88656  | 100.00000          | 44.56113           |                   |                              |  | 0.00                 | 0                  | 0                  |
| <b>Total ABK3/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |
| <b>Total For ABK3/JIBAR</b>    |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ABK4 On 24/05/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.95969           |                   |            | 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 | 60.65170  | 100.00000          | 60.21198           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABK4/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK4/JIBAR</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK5 On 31/10/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.52006           |                   |            | 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 | 45.11475  | 100.00000          | 44.78768           |                   |            | 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            | 100.49252          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABK6 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK6</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK7 On 03/06/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 96.33845           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABK7 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK7</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK8 On 03/06/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 93.77174           |                   |            | 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            | 96.74103           |                   |            | 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 |        |            | 6.44000   | 146.42303 | 6.44000            | 146.39039          |                   |            | 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 |        |            | 6.44000   | 103.17937 | 6.44000            | 128.81578          |                   |            | 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 | 14.58411  | 100.00000          | 14.50696           |                   |            | 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 |        |            | 7.70000   | 92.08263  | 7.70000            | 107.83350          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 6.73599   | 100.00000          | 6.70036            |                   |            |  | 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 |        |            | 8.44000   | 95.99880  | 8.44000            | 109.09093          |                   |            |  | 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 | 8.34487   | 100.00000          | 8.28502            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABKS1 On 05/04/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 89.15862           |                   |            |  | 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  |        |            | 3.71000   | 183.79900 | 3.71000            | 183.63575          |                   |            |  | 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>      |
| ABN33 On 29/01/2018 Spot Bond  |        |            | 8.47125   | 95.28065  | 8.47125            | 95.20859           |                   |            |  | 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  |        |            | 8.47125   | 95.28065  | 8.47125            | 95.20859           |                   |            |  | 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>      |
| ABN55 On 27/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.91219           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN58 On 16/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.67055          |                   |            |  | 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  |        |            | 3.41000   | 91.43869  | 3.41000            | 120.27777          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 3.17000   | 95.45216  | 3.17000            | 172.49751          |                   |            |  | 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  |        |            | 3.03000   | 105.58674 | 3.03000            | 221.74423          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ABN67 On 28/02/2023 Spot Bond |        |            | 9.58500   | 94.56879  | 9.58500            | 94.49664           |                   |            |  | 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>           |
| ABN72 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55864          |                   |            |  | 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>           |
| ABN74 On 09/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 131.78000          |                   |            |  | 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>           |
| ABN79 On 21/12/2026 Spot Bond |        |            | 9.93500   | 103.56025 | 9.93500            | 103.47797          |                   |            |  | 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 |        |            | 8.77000   | 95.22999  | 8.77000            | 95.16302           |                   |            |  | 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>           |
| 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 |        |            | 10.48000  | 100.25834 | 10.48000           | 100.17442          |                   |            |  | 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            | 100.28103          |                   |            |  | 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            | 101.34699          |                   |            |  | 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 |        |            | 8.77500   | 103.44604 | 8.77500            | 103.37364          |                   |            |  | 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 |        |            | 8.89500   | 103.67331 | 8.89500            | 103.59938          |                   |            |  | 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> |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded     | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| ABS12 On 14/05/2020 Spot Bond   |        |            | 9.06000   | 101.56139 | 9.06000            | 101.48805          |                   |                              | 0.00        | 0                    | 32,000,000           |
| <b>Total ABS12 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>32,000,000</b>    |
| <b>Total For ABS12</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>32,000,000</b>    |
| ABS12/R On 14/05/2020 Spot Bond |        |            | 9.20000   | 101.21241 | 9.20000            | 101.13823          |                   |                              | 0.00        | 0                    | 0                    |
| <b>Total ABS12/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For ABS12/R207</b>     |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| ABS13 On 14/05/2022 Spot Bond   |        |            | 9.47500   | 101.87819 | 9.47500            | 101.80134          |                   |                              | 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   |        |            | 8.73500   | 102.76519 | 8.73500            | 102.69360          |                   |                              | 0.00        | 0                    | 73,000,000           |
| <b>Total ABS14 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>73,000,000</b>    |
| <b>Total For ABS14</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>73,000,000</b>    |
| ABS15 On 11/11/2022 Spot Bond   |        |            | 9.26500   | 103.27991 | 9.26500            | 103.20369          |                   |                              | 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   |        |            | 9.99000   | 103.53787 | 9.99000            | 103.45562          |                   |                              | 0.00        | 0                    | 500,000,000          |
| <b>Total ABS16 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>500,000,000</b>   |
| <b>Total For ABS16</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>500,000,000</b>   |
| ABS17 On 11/11/2027 Spot Bond   |        |            | 9.81500   | 106.56851 | 9.81500            | 106.48530          |                   |                              | 0.00        | 0                    | 1,400,000,000        |
| <b>Total ABS17 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>1,400,000,000</b> |
| <b>Total For ABS17</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>1,400,000,000</b> |
| ABS18 On 26/09/2023 Spot Bond   |        |            | 9.53500   | 103.84301 | 9.53500            | 103.76418          |                   |                              | 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    |        |            | 8.66500   | 99.36837  | 8.66500            | 99.29931           |                   |                              | 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    |        |            | 10.03000  | 95.24877  | 10.03000           | 95.17281           |                   | 54,763,800,000,000.00        |             | 5,460,000,000        | 7,320,000,000        |
| <b>Total ABS7 SPOT</b>          |        |            |           |           |                    |                    |                   | <b>54,763,800,000,000.00</b> |             | <b>5,460,000,000</b> | <b>7,320,000,000</b> |
| <b>Total For ABS7</b>           |        |            |           |           |                    |                    |                   | <b>54,763,800,000,000.00</b> |             | <b>5,460,000,000</b> | <b>7,320,000,000</b> |
| ABS7/R On 11/09/2026 Spot Bond  |        |            | 100.00000 | 11.19204  | 100.00000          | 11.11830           |                   |                              | 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   |        |            | 3.70000   | 274.35070 | 3.70000            | 274.10727          |                   |                              | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABSI4 On 31/01/2022 Spot Bond  |        |            | 2.94000   | 143.44057 | 2.94000            | 146.20060          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABSI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABSI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 0.04456   | 100.00000          | 0.04420            |                   |            |  | 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 | 51.95055  | 100.00000          | 51.57391           |                   |            |  | 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            | 89.54807           |                   |            |  | 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            | 103.91635          |                   |            |  | 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            | 103.91635          |                   |            |  | 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            | 103.93567          |                   |            |  | 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            | 103.93567          |                   |            |  | 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            | 103.89703          |                   |            |  | 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  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 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            | 100.01879          |                   |            |  | 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            | 100.02055          |                   |            |  | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL097 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02129          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL098 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01969          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL100 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01634          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL104 On 20/12/2019 Spot Bond |        |            | 9.08000   | 102.00256 | 9.08000            | 102.11182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL127 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 206.29571          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL128 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 206.33656          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL129 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01785          |                   |            |  | 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>      |
| ACL139 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81209           |                   |            |  | 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            | 103.90501          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL142 On 25/11/2020 Spot Bond |        |            | 10.00000  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL142/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL142/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL145 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01812          |                   |            |  | 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>      |
| ACL161 On 20/03/2022 Spot Bond |        |            | 10.23000  | 102.69251 | 10.23000           | 102.60903          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL167 On 20/06/2019 Spot Bond |        |            | 9.55000   | 100.59931 | 9.55000            | 100.52241          |                   |            | 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>      |
| ACL174 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01803          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL174 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL174</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL175 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01394          |                   |            | 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>      |
| ACL183 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17711          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL183 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL183</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL184 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09113          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL184 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL184</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL185 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01745          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL187 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01833          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL188 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01937          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL188 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL188</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01971          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL194 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01971          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL196 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01634          |                   |            | 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>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02111          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ACL202 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02111          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL203 On 30/01/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 145.17843          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL204 On 14/02/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 146.17137          |                   |            |  | 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>           |
| ACL208 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01178          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ACL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL210 On 20/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74869          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ACL210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL212 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01323          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ACL212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL213 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.73225           |                   |            |  | 0.00        | 120,000,000        | 210,000,000        |
| <b>Total ACL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>210,000,000</b> |
| <b>Total For ACL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>210,000,000</b> |
| ACL214 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.42407           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ACL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL215 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01233          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ACL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL216 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01227          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ACL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL217 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01715          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ACL218 On 11/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13438          |                   |            |  | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL219 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53705          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL219 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL219</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL220 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51501          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL220</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL221 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01680          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL222 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01559          |                   |            | 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            | 100.05996          |                   |            | 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 | 58.47963  | 100.00000          | 58.05565           |                   |            | 0.00        | 0                | 0             |
| ADCB0 On 08/03/2018 Spot Bond  |        |            | 100.00000 | 58.47963  | 100.00000          | 58.05565           |                   |            | 0.00        | 0                | 0             |
| <b>Total ADCB01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 27/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.74280          |                   |            | 0.00        | 0                | 0             |
| <b>Total ADCB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 04/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.49345          |                   |            | 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 | 44.51028  | 100.00000          | 44.18758           |                   |            | 0.00        | 0                | 0             |
| <b>Total ADCB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB2U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AFS1U On 27/09/2019 Spot Bond  |        |            | 100.00000 | 25.93781  | 100.00000          | 25.74976           |                   |            | 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 | 6.77158   | 100.00000          | 6.72195            |                   |            | 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            | 101.65068          |                   |            | 0.00        | 0                | 0             |
| <b>Total AHF2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.70457          |                   |            |  | 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            | 101.88413          |                   |            |  | 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            | 101.59680          |                   |            |  | 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            | 101.61477          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3A4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3A4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3B: On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF3B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF3B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3B: On 18/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.06366          |                   |            |  | 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            | 101.97394          |                   |            |  | 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            | 102.70872          |                   |            |  | 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            | 102.44014          |                   |            |  | 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 | 42.53693  | 100.00000          | 42.19782           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHL01U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For AHL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AHL1AI On 15/04/2020 Spot Bond |        |            | 100.00000 | 16.49190  | 100.00000          | 16.36042           |                   |            |  | 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 | 11.76616  | 100.00000          | 11.67235           |                   |            |  | 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 | 9.58418   | 100.00000          | 9.50777            |                   |            |  | 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  |        |            | 8.92000   | 101.84709 | 8.92000            | 101.77465          |                   |            |  | 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  |        |            | 10.07000  | 108.77249 | 10.07000           | 108.68493          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.32500   | 100.31390 | 9.32500            | 100.23939          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AIR04U On 26/10/2029 Spot Bond |        |            | 100.00000 | 13.27125  | 100.00000          | 13.18333           |                   |            |  | 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  |        |            | 10.59500  | 96.60743  | 10.59500           | 96.52615           |                   |            |  | 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 |        |            | 3.43000   | 175.35589 | 3.43000            | 175.20409          |                   |            |  | 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            | 100.00647          |                   |            |  | 0.00        | 452,000,000        | 226,000,000        |
| <b>Total APF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>452,000,000</b> | <b>226,000,000</b> |
| <b>Total For APF01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>452,000,000</b> | <b>226,000,000</b> |
| APF02 On 26/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.92525           |                   |            |  | 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            | 101.32175          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total APF03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.67740          |                   |            |  | 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 18/01/2018 Spot Bond |        |            | 100.00000 | 65.46951  | 100.00000          | 64.98966           |                   |            |  | 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 | 63.51367  | 100.00000          | 63.05320           |                   |            |  | 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 | 22.99630  | 100.00000          | 22.82958           |                   |            |  | 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 | 22.99630  | 100.00000          | 22.82958           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS127U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS127U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS133L On 07/12/2033 Spot Bond |        |            | 100.00000 | 4.09256   | 100.00000          | 4.07519            |                   |            |  | 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 | 0.11192   | 100.00000          | 0.11155            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS139U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS139U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS167L On 20/06/2021 Spot Bond |        |            | 100.00000 | 12.54677  | 100.00000          | 12.45581           |                   |            |  | 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 | 20.31462  | 100.00000          | 20.16733           |                   |            |  | 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>      |
| AS180L On 09/03/2019 Spot Bond |        |            | 100.00000 | 29.05380  | 100.00000          | 28.84316           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AS180U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS180U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01 On 20/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.01399          |                   |            |  | 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>      |
| ASN01 On 20/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ASN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 07/12/2033 Spot Bond |        |            | 3.28000   | 240.67190 | 3.28000            | 240.46650          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.85466           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.91526           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 10/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11574          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03: On 07/12/2033 Spot Bond |        |            | 3.29500   | 214.67169 | 3.29500            | 214.48821          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN04: On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN04: On 12/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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            | 101.63735          |                   |            |  | 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            | 101.58297          |                   |            |  | 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            | 101.47140          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.34712          |                   |            |  | 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            | 99.52434           |                   |            |  | 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            | 100.54747          |                   |            |  | 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            | 100.18199          |                   |            |  | 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            | 101.16898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN069 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN069</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN07 On 20/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.09508           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN073 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN073</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN07 On 23/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN077 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN077</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN07 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02664          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN078 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN078</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN08 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01454          |                   |            |  | 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            | 100.28251          |                   |            |  | 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 17/08/2017 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>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest     |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <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            | 99.63384           |                   |            |  | 0.00        | 29,300,000        | 29,300,000        |
| <b>Total ASN083 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>29,300,000</b> | <b>29,300,000</b> |
| <b>Total For ASN083</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>29,300,000</b> | <b>29,300,000</b> |
| ASN08: On 03/09/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.51761          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN084 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN084</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN08: On 25/09/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.93123           |                   |            |  | 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            | 126.00839          |                   |            |  | 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            | 101.82903          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN090 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN090</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN09: On 16/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN091 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN091</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN09: On 21/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.62603          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN092 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN092</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN09: On 27/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN094 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN094</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN09: On 10/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14240          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN096 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For ASN096</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| ASN09: On 20/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 72.71351           |                   |            |  | 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            | 100.55226          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total ASN111 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ASN111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN11: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01675          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN11: On 08/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41640          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN11: On 03/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN11: On 10/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN11: On 27/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38459          |                   |            |  | 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>      |
| ASN12: On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03704          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN12: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01543          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN12: On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78270          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN12: On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78435          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13: On 24/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77060          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13: On 03/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46937          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13: On 03/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46574          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ASN132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13: On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03624          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13: On 05/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13: On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 85.36000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN13: On 31/01/2022 Spot Bond |        |            | 3.67000   | 141.87501 | 3.67000            | 141.74898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 30/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 85.36000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN14: On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.37536          |                   |            |  | 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            | 101.29577          |                   |            |  | 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            | 101.29577          |                   |            |  | 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 |        |            | 3.71500   | 141.60607 | 3.71500            | 141.47977          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 108.58644          |                   |            |  | 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            | 100.56358          |                   |            |  | 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 |        |            | 4.07000   | 90.76332  | 4.07000            | 158.85032          |                   |            |  | 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 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>      |
| ASN16: On 08/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21958          |                   |            |  | 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>      |
| ASN16: On 19/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91082          |                   |            |  | 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>      |
| ASN16: 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>      |
| ASN16: 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>      |
| ASN16: On 20/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02106          |                   |            |  | 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>      |
| ASN17: 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ASN172</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17 On 02/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52978          |                   |            |  | 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>      |
| ASN17 On 21/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN176 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN176</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17 On 23/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN177 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN177</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17 On 25/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN179 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN179</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN18 On 20/06/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02537          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN181 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN181</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN18 On 11/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65697          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN184 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN184</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN18 On 05/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40540          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN189 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN189</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19 On 12/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN190 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN190</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19 On 15/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN191 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN191</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN38 On 20/12/2017 Spot Bond |        |            | 100.00000 | 82.66666  | 100.00000          | 82.12399           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN38U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN38U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN39 On 20/12/2017 Spot Bond |        |            | 100.00000 | 82.68693  | 100.00000          | 82.14412           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN39U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN39U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN40 On 20/12/2017 Spot Bond |        |            | 100.00000 | 82.59574  | 100.00000          | 82.05353           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN40U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For ASN40U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN50I On 16/03/2018 Spot Bond |        |            | 100.00000 | 56.21088  | 100.00000          | 55.80335           |                   |            |  | 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>             |
| ASN75I On 20/09/2020 Spot Bond |        |            | 100.00000 | 5.57815   | 100.00000          | 5.53771            |                   |            |  | 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 | 45.10792  | 100.00000          | 44.77730           |                   |            |  | 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            | 100.25879          |                   |            |  | 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  |        |            | 8.92000   | 103.30726 | 8.92000            | 103.23339          |                   |            |  | 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>             |
| BAW17 On 05/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.18687          |                   |            |  | 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 | 40.69736  | 100.00000          | 40.40230           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.24692          |                   |            |  | 0.00        | 0                | 100,000,000          |
| <b>Total BAW18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For BAW18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| BAW19 On 05/12/2020 Spot Bond  |        |            | 9.47500   | 100.78218 | 9.47500            | 100.70573          |                   |            |  | 0.00        | 0                | 1,100,000,000        |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,100,000,000</b> |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,100,000,000</b> |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.67500   | 100.92787 | 9.67500            | 100.85016          |                   |            |  | 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   | 102.32904 | 9.30000            | 102.25323          |                   |            |  | 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            | 100.20375          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW23 On 15/10/2017 Spot Bond  |        |            | 100.00000 | 95.03916  | 100.00000          | 94.30052           |                   |            |  | 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            | 100.34393          |                   |            |  | 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>      |
| BAW25 On 08/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14405          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW26 On 11/05/2021 Spot Bond  |        |            | 100.00000 | 16.22040  | 100.00000          | 16.06894           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW26U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW26U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW27 On 11/05/2022 Spot Bond  |        |            | 100.00000 | 14.20289  | 100.00000          | 14.07028           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW27U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW27U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW28 On 06/06/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44665          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW3 On 02/10/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.13390          |                   |            |  | 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   |        |            | 9.22500   | 102.43289 | 9.22500            | 102.35716          |                   |            |  | 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 |        |            | 12.04926  | 99.74101  | 12.04926           | 102.57030          |                   |            |  | 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>      |
| BAYA23 On 30/06/2017 Spot Bond |        |            | 11.87127  | 99.87007  | 11.87127           | 102.39033          |                   |            |  | 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 |        |            | 9.47500   | 99.89628  | 9.47500            | 99.81862           |                   |            |  | 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            | 100.29168          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For BAYA25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA25 On 30/09/2017 Spot Bond |        |            | 11.92500  | 99.86913  | 11.92500           | 99.36251           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA26 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA27 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78750           |                   |            | 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>      |
| BAYA31 On 31/03/2018 Spot Bond |        |            | 11.42000  | 94.48241  | 11.42000           | 98.58000           |                   |            | 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>      |
| BAYA32 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79275           |                   |            | 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>      |
| BAYA33 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78804           |                   |            | 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>      |
| BAYA34 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.15582           |                   |            | 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>      |
| BAYA35 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.25822           |                   |            | 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>      |
| BAYA36 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.78285           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA39 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83225           |                   |            | 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>      |
| BAYA41 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78838           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA42</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA42 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78849           |                   |            | 0.00        | 0                | 0             |
| <b>Total BAYA45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYA45</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA5 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76243           |                   |            |  | 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>      |
| BAYA5 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77257           |                   |            |  | 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>      |
| BAYA5 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82117           |                   |            |  | 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>      |
| BAYA5 On 30/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77270           |                   |            |  | 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>      |
| BAYA5 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19224          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA55 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA55</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA5 On 31/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78380           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA56 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA56</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA5 On 31/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76505           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA57 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA57</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB0 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.72787           |                   |            |  | 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>      |
| BAYB0 On 31/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.72767           |                   |            |  | 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>      |
| BAYB0 On 31/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.72777           |                   |            |  | 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>      |
| BAYB0 On 30/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.97616          |                   |            |  | 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>      |
| BAYB0 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76026           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD1I On 30/06/2035 Spot Bond |        |            | 100.00000 | 18.50759  | 100.00000          | 18.37193           |                   |            |  | 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>      |
| BAYD2I On 30/06/2035 Spot Bond |        |            | 100.00000 | 16.84398  | 100.00000          | 16.72052           |                   |            |  | 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>      |
| BAYD3I On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.39752  | 100.00000          | 10.32132           |                   |            |  | 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>      |
| BAYD4I On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.39863  | 100.00000          | 10.32324           |                   |            |  | 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>      |
| BAYD5I On 30/06/2035 Spot Bond |        |            | 100.00000 | 12.57110  | 100.00000          | 12.47896           |                   |            |  | 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>      |
| BAYD6I On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.89264  | 100.00000          | 10.81281           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC120L On 02/08/2017 Spot Bond |        |            | 100.00000 | 90.79602  | 100.00000          | 90.12346           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC120U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC120U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BC121L On 24/11/2017 Spot Bond |        |            | 100.00000 | 73.67200  | 100.00000          | 73.24614           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BC121U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BC121U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BCJ06 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.77495          |                   |            |  | 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            | 101.38423          |                   |            |  | 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            | 101.76095          |                   |            |  | 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            | 100.92518          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BCJ11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| <b>Total For BCJ11</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BCJ12 On 23/03/2018 Spot Bond  |        |            | 8.65000   | 102.22851 | 8.65000            | 102.13961          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BCJ12 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BCJ12</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BCJ13 On 20/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.48032          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BCJ13 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BCJ13</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BGP3U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 21.38896  | 100.00000          | 22.65751           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BGP3U SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BGP3U</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BGP4U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 21.38896  | 100.00000          | 22.65751           |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BGP4U SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BGP4U</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BD0205 On 28/04/2028 Spot Bond |        |            | 8.55000   | 92.45809  | 8.55000            | 181.18443          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total BD0205 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For BD0205</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| BD0206 On 02/03/2028 Spot Bond |        |            | 8.55000   | 93.75731  | 8.55000            | 181.67735          |                   |                              | 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 |        |            | 8.93500   | 95.93372  | 8.93500            | 95.86501           |                   |                              | 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 |        |            | 8.07000   | 101.04557 | 8.07000            | 100.98042          |                   | 28,245,000,000,000.00        | 3,500,000,000        | 3,500,000,000        |               |
| <b>Total BEER02 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>28,245,000,000,000.00</b> | <b>3,500,000,000</b> | <b>3,500,000,000</b> |               |
| <b>Total For BEER02</b>        |        |            |           |           |                    |                    |                   | <b>28,245,000,000,000.00</b> | <b>3,500,000,000</b> | <b>3,500,000,000</b> |               |
| BG1A7U On 21/11/2032 Spot Bond |        |            | 100.00000 | 9.32152   | 100.00000          | 9.25394            |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total BG1A7U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For BG1A7U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| BG1A8U On 21/11/2032 Spot Bond |        |            | 100.00000 | 8.06659   | 100.00000          | 8.00811            |                   | 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 21/11/2032 Spot Bond |        |            | 100.00000 | 8.06659   | 100.00000          | 8.00811            |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total BG1B2U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total For BG1B2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BG1C2 On 21/11/2032 Spot Bond |        |            | 100.00000 | 8.55765   | 100.00000          | 8.49560            |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BG1C2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BG1C2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BG1D2 On 21/11/2032 Spot Bond |        |            | 100.00000 | 0.00013   | 100.00000          | 0.00013            |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BG1D2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BG1D2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BG1E2 On 21/11/2032 Spot Bond |        |            | 100.00000 | 11.44944  | 100.00000          | 11.36643           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BG1E2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BG1E2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BG1F2 On 21/11/2032 Spot Bond |        |            | 100.00000 | 15.81440  | 100.00000          | 15.69975           |                   |            |  | 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>           |
| BGL01 On 19/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.15793          |                   |            |  | 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 |        |            | 10.43000  | 101.93613 | 10.43000           | 101.85167          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BGL03 On 05/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.60168          |                   |            |  | 0.00        | 1,500,000,000        | 750,000,000        |
| <b>Total BGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,500,000,000</b> | <b>750,000,000</b> |
| <b>Total For BGL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,500,000,000</b> | <b>750,000,000</b> |
| BGL04 On 05/02/2020 Spot Bond |        |            | 10.48000  | 102.93194 | 10.48000           | 102.84485          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BGL05 On 04/09/2020 Spot Bond |        |            | 10.99500  | 104.45821 | 10.99500           | 104.36710          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BGL06 On 04/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.75982          |                   |            |  | 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 03/09/2022 Spot Bond |        |            | 11.60500  | 104.43406 | 11.60500           | 104.33806          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For BGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| BGL08 On 03/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54632          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total BGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| <b>Total For BGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BGL09 On 29/09/2020 Spot Bond |        |            | 10.99500  | 103.80348 | 10.99500           | 103.71295          |                   |            |  | 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            | 101.50467          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BGL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For BGL10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BGL11 On 05/05/2021 Spot Bond |        |            | 11.37500  | 106.39475 | 11.37500           | 104.84978          |                   |            |  | 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            | 102.67283          |                   |            |  | 0.00        | 80,000,000        | 40,000,000           |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b>    |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b>    |
| BGL13 On 20/08/2021 Spot Bond |        |            | 11.41500  | 105.10313 | 11.41500           | 105.00649          |                   |            |  | 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            | 101.56761          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BGL14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For BGL14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BGL15 On 17/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12227          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BGL16 On 25/05/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93135          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BGL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For BGL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BGR04 On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.75685          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BGR04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For BGR04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BID04 On 23/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79102          |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BID04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For BID04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BID05 On 26/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.01976           |                   |            |  | 0.00        | 0                 | 0                    |
| <b>Total BID05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For BID05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| BID06 On 30/06/2019 Spot Bond |        |            | 8.82000   | 99.96805  | 8.82000            | 99.89697           |                   |            |  | 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> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For BID06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,200,000,000</b> |
| BLG1A 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>             |
| BPPF0 On 22/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02122          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BPPF01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BPPF01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BPPF0 On 22/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02294          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BPPF02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BPPF02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BSR17 On 19/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52282          |                   |            |  | 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>             |
| BTC17 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85265           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC171 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC171</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC17 On 07/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.70413           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC173 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC173</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC17 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.59981           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC174 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC174</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC17 On 07/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.05457           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC175 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC175</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC17 On 07/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.05291           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC176 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC176</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC17 On 17/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.84413           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC177 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC177</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC17 On 22/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.74222           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC178 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BTC178</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BTC17 On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.55233           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BTC179 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BTC179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC18 On 05/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.44795           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC18 On 11/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.32558           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC18 On 18/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.17691           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ18 On 27/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90528           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZ18B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZ18B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ20 On 27/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90197           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZ20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZ20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ1 On 19/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89197          |                   |            |  | 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>      |
| BWZJ1 On 10/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14835          |                   |            |  | 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            | 101.17806          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BX161L On 01/10/2021 Spot Bond |        |            | 100.00000 | 11.60102  | 100.00000          | 11.51599           |                   |            |  | 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 | 11.60102  | 100.00000          | 11.51599           |                   |            |  | 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 | 11.62982  | 100.00000          | 11.54458           |                   |            |  | 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 | 11.62982  | 100.00000          | 11.54458           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BX164U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| <b>Total For BX164U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| BYA49L On 30/06/2018 Spot Bond |        |            | 100.00000 | 46.46972  | 100.00000          | 46.12913           |                   |            |  | 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 | 17.56730  | 100.00000          | 17.43854           |                   |            |  | 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>           |
| CBL12 On 06/09/2018 Spot Bond  |        |            | 15.12000  | 99.37645  | 15.12000           | 99.25844           |                   |            |  | 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            | 102.79406          |                   |            |  | 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  |        |            | 12.92000  | 102.67312 | 12.92000           | 102.56664          |                   |            |  | 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>           |
| CBL17 On 23/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.52543          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total CBL17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For CBL17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| CBL18 On 23/08/2019 Spot Bond  |        |            | 12.42000  | 101.21203 | 12.42000           | 101.11101          |                   |            |  | 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            | 99.73864           |                   |            |  | 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  |        |            | 9.69500   | 98.23287  | 9.69500            | 98.15709           |                   |            |  | 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            | 100.98121          |                   |            |  | 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            | 101.43120          |                   |            |  | 0.00        | 80,000,000        | 140,000,000        |
| <b>Total CBL24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>140,000,000</b> |
| <b>Total For CBL24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>140,000,000</b> |
| CBL25 On 06/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.19366          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total CBL25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For CBL25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL26 On 06/05/2021 Spot Bond |        |            | 9.99500   | 105.01350 | 9.99500            | 104.93003          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CBL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL27 On 12/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09085          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CBL27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CBL27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CCT01 On 23/06/2023 Spot Bond |        |            | 10.35500  | 109.80936 | 10.35500           | 109.71852          |                   |            |  | 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 |        |            | 10.35500  | 106.57676 | 10.35500           | 106.48859          |                   |            |  | 0.00        | 0                | 350,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>350,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>350,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 10.43000  | 106.89497 | 10.43000           | 106.80640          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CGR14 On 13/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.00639          |                   |            |  | 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  | 109.07070 | 10.00000           | 108.98530          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CGR15 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98396          |                   |            |  | 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            | 100.02760          |                   |            |  | 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            | 101.82716          |                   |            |  | 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 | 58.22353  | 100.00000          | 57.80141           |                   |            |  | 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 | 58.81040  | 100.00000          | 58.38402           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total CGR19U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CGR19U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR20 On 03/07/2018 Spot Bond |        |            | 100.00000 | 45.68922  | 100.00000          | 45.35435           |                   |            |  | 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            | 102.34907          |                   |            |  | 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>      |
| CGR23 On 08/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44218          |                   |            |  | 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            | 103.03217          |                   |            |  | 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            | 99.88223           |                   |            |  | 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            | 99.90683           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR27 On 25/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91067          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR28 On 08/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15630          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR29 On 08/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48532          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG03 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.33236          |                   |            |  | 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            | 102.41234          |                   |            |  | 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            | 102.50432          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CIG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.71961          |                   |            |  | 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            | 102.38336          |                   |            |  | 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 | 30.49104  | 100.00000          | 30.26998           |                   |            |  | 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            | 101.48849          |                   |            |  | 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            | 101.52642          |                   |            |  | 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            | 101.58702          |                   |            |  | 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 21/11/2019 Spot Bond  |        |            | 100.00000 | 14.64641  | 100.00000          | 14.54022           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA2U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 14.64641  | 100.00000          | 14.54022           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLA2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA3U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 14.64641  | 100.00000          | 14.54022           |                   |            |  | 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 21/11/2019 Spot Bond  |        |            | 100.00000 | 14.64641  | 100.00000          | 14.54022           |                   |            |  | 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  | 99.86387  | 10.11000           | 99.78227           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN19: On 29/08/2021 Spot Bond |        |            | 3.14000   | 137.81104 | 3.14000            | 139.84005          |                   |            |  | 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>      |
| CLN19: On 13/09/2021 Spot Bond |        |            | 3.64000   | 143.06270 | 3.64000            | 136.45067          |                   |            |  | 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>      |
| CLN23: On 25/11/2020 Spot Bond |        |            | 10.00000  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 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>      |
| CLN23: On 25/11/2020 Spot Bond |        |            | 10.00000  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 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>      |
| CLN24: On 24/02/2019 Spot Bond |        |            | 13.50000  | 97.11465  | 13.50000           | 97.00956           |                   |            |  | 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>      |
| CLN24: On 24/02/2018 Spot Bond |        |            | 9.35000   | 103.12758 | 9.35000            | 103.04951          |                   |            |  | 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>      |
| CLN26: On 26/03/2019 Spot Bond |        |            | 9.35000   | 102.85912 | 9.35000            | 102.78252          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN28: On 10/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14560          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN28: On 30/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65601          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29: On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92094           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29: On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92014           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN29: On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93581           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN292</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN292 On 25/11/2020 Spot Bond |        |            | 10.00000  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 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            | 99.81372           |                   |            |  | 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            | 99.92094           |                   |            |  | 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            | 99.81307           |                   |            |  | 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            | 100.02423          |                   |            |  | 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            | 99.81372           |                   |            |  | 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            | 99.81970           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN298 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN298</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN298 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81410           |                   |            |  | 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            | 154.95526          |                   |            |  | 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            | 100.26125          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN302 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 156.41166          |                   |            |  | 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            | 154.57365          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 155.72905          |                   |            |  | 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            | 101.09047          |                   |            |  | 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 |        |            | 10.86500  | 95.79690  | 10.86500           | 95.71432           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN314 On 20/03/2023 Spot Bond |        |            | 11.38500  | 97.19638  | 11.38500           | 97.10869           |                   |            |  | 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            | 99.82157           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN316 On 20/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02545          |                   |            |  | 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            | 101.06942          |                   |            |  | 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            | 101.55027          |                   |            |  | 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            | 101.46008          |                   |            |  | 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   | 101.32655 | 8.80500            | 101.27244          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN321 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN321</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN321 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56332          |                   |            |  | 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            | 100.01942          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN325 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02064          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN326 On 20/06/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02521          |                   |            |  | 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            | 100.19428          |                   |            |  | 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            | 100.02782          |                   |            |  | 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            | 99.82157           |                   |            |  | 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            | 133.74741          |                   |            |  | 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            | 101.47766          |                   |            |  | 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            | 100.81127          |                   |            |  | 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            | 99.82064           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN341 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03080          |                   |            |  | 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            | 100.01227          |                   |            |  | 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            | 99.10643           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 101.46550          |                   |            |  | 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            | 99.82531           |                   |            |  | 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            | 101.38777          |                   |            |  | 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 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            | 101.36133          |                   |            |  | 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            | 101.54212          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN359 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN359</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN359 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01054          |                   |            |  | 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 |        |            | 10.04500  | 105.20619 | 10.04500           | 105.12217          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN362 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01591          |                   |            |  | 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            | 101.39292          |                   |            |  | 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 |        |            | 12.18500  | 106.99129 | 12.18500           | 106.88818          |                   |            |  | 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            | 101.44262          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN366 On 06/08/2023 Spot Bond |        |            | 12.21500  | 107.01770 | 12.21500           | 106.91261          |                   |            | 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  | 108.78908 | 10.02000           | 108.70096          |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN368 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN368</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN368 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.70613           |                   |            | 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            | 101.57024          |                   |            | 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            | 82.10649           |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN371 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01487          |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN372 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN372</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN372 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01624          |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN373 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN373</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN373 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01639          |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN374 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For CLN374</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| CLN374 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.81466           |                   |            | 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 |        |            | 9.39500   | 104.10102 | 9.39500            | 104.02314          |                   |            | 0.00        | 0                | 46,800,000        |
| <b>Total CLN376 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>46,800,000</b> |
| <b>Total For CLN376</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>46,800,000</b> |
| CLN376 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83119           |                   |            | 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            | 96.43924           |                   |            | 0.00        | 0                | 0                 |
| <b>Total CLN378 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For CLN378</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN378 On 20/03/2024 Spot Bond |        |            | 10.98000  | 100.76484 | 10.98000           | 100.67707          |                   |            | 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  | 102.89267 | 11.00000           | 102.80289          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN380 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN380</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN380 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02413          |                   |            | 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            | 101.46871          |                   |            | 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 |        |            | 11.97500  | 103.44642 | 11.97500           | 103.34838          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN384 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03130          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN385 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01611          |                   |            | 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            | 101.65662          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN387</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN387 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02080          |                   |            | 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 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.40000           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN393 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN393</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN393 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01664          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN394 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <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            | 100.52141          |                   |            |  | 0.00        | 450,000,000        | 450,000,000        |
| <b>Total CLN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>450,000,000</b> | <b>450,000,000</b> |
| <b>Total For CLN395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>450,000,000</b> | <b>450,000,000</b> |
| CLN395 On 20/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02249          |                   |            |  | 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            | 100.53890          |                   |            |  | 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            | 101.03574          |                   |            |  | 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            | 101.03048          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN399 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01654          |                   |            |  | 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 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84461           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN402 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83280           |                   |            |  | 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            | 101.00713          |                   |            |  | 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            | 98.25000           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN406 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN406</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN406 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01694          |                   |            |  | 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            | 101.97348          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For CLN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN410 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02419          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN410 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN411 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02459          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN412 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98244          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN412 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN412</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN413 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02339          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN413 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN413</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN414 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03859          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN414 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN414</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN415 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02740          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN416 On 18/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.09897          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN417 On 20/09/2020 Spot Bond |        |            | 4.00000   | 101.06028 | 4.00000            | 115.66632          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN417 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN417</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN418 On 23/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99953           |                   |            |  | 0.00        | 0                | 2,889,600,000        |
| <b>Total CLN418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,889,600,000</b> |
| <b>Total For CLN418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,889,600,000</b> |
| CLN419 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03144          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN420 On 18/04/2028 Spot Bond |        |            | 7.01000   | 47.47794  | 7.01000            | 48.04548           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN421 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03224          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN420</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03991          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN421 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN421</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 110.54730          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN422 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN422</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.51000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN423 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN423</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.56110          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN424 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN424</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.97159          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN425 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN425</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.33250          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN426 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN426</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.10156          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN427 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN427</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 15/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06890          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN428 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN428</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04820          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN429 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN429</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN43 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 118.72054          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN430 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN430</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN43 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 116.14307          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN431 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN431</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN43 On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 115.25712          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN432 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN432</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN43: On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 121.52148          |                   |            |  | 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>      |
| CLN43: On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 119.54812          |                   |            |  | 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>      |
| CLN43: On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84593           |                   |            |  | 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>      |
| CLN43: On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02382          |                   |            |  | 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>      |
| CLN43: On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02020          |                   |            |  | 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>      |
| CLN43: On 03/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39016          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN439</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN44: On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 120.69164          |                   |            |  | 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>      |
| CLN44: On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08732          |                   |            |  | 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>      |
| CLN44: On 23/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87531          |                   |            |  | 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>      |
| CLN44: On 24/05/2021 Spot Bond |        |            | 9.99500   | 105.27988 | 9.99500            | 105.19622          |                   |            |  | 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>      |
| CLN44: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 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>      |
| CLN45: On 31/01/2022 Spot Bond |        |            | 4.34000   | 137.93156 | 4.34000            | 137.80155          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN452 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For CLN452</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN452 On 31/01/2025 Spot Bond |        |            | 6.26000   | 99.21296  | 6.26000            | 99.10407           |                   |            |  | 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 |        |            | 5.90000   | 101.63824 | 5.90000            | 101.52964          |                   |            |  | 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            | 100.83938          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN455 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN455</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN455 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03418          |                   |            |  | 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            | 100.98785          |                   |            |  | 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            | 100.67499          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN458 On 29/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66828          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN460 On 15/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14038          |                   |            |  | 0.00        | 700,000,000        | 350,000,000        |
| <b>Total CLN461 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>700,000,000</b> | <b>350,000,000</b> |
| <b>Total For CLN461</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>700,000,000</b> | <b>350,000,000</b> |
| CLN461 On 16/02/2022 Spot Bond |        |            | 10.56500  | 105.68311 | 10.56500           | 105.59297          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN462 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN462</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN462 On 23/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78565          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN463 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN463</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN463 On 13/03/2022 Spot Bond |        |            | 9.79500   | 103.76692 | 9.79500            | 103.68605          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN464 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For CLN464</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| CLN464 On 14/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22496          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total CLN465 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| <b>Total For CLN465</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN465 On 21/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87358          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total CLN466 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN466</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN466 On 27/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.90841           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total CLN467 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN467</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN467 On 28/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88123           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total CLN468 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN468</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN468 On 28/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87601           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total CLN469 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN469</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN469 On 07/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17714          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total CLN470 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN470</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN470 On 17/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03274          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total CLN471 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN471</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN471 On 19/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06847          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total CLN472 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN472</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN472 On 05/10/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60892          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total CLN473 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN473</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN473 On 05/10/2022 Spot Bond |        |            | 9.99500   | 100.82549 | 9.99500            | 100.70849          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total CLN474 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN474</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN474 On 23/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49202          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total CLN475 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN475</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN475 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02459          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total CLN476 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For CLN476</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| CLN476 On 29/11/2021 Spot Bond |        |            | 100.00000 | 11.88596  | 100.00000          | 11.79650           |                   | 515,000,000,000,000.00       | 15,150,000,000        | 15,300,000,000        |               |
| <b>Total CLN477 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>15,000,000,000,000.00</b> | <b>15,150,000,000</b> | <b>15,300,000,000</b> |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| <b>Total For CLN477</b>        |        |            |           |           |                    |                    |                   |            | 15,000,000,000,000.00 | 15,150,000,000   | 15,300,000,000 |
| CLN55 On 18/04/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 209.29961          |                   |            | 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  |        |            | 8.93500   | 95.93372  | 8.93500            | 95.86501           |                   |            | 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  |        |            | 8.55000   | 41.09900  | 8.55000            | 181.18443          |                   |            | 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  |        |            | 8.55000   | 41.62894  | 8.55000            | 181.67735          |                   |            | 0.00                  | 0                | 0              |
| <b>Total CLN89 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For CLN89</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| CLNF08 On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.98032          |                   |            | 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>       |
| CLNF10 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55027          |                   |            | 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            | 100.01162          |                   |            | 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            | 100.01476          |                   |            | 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            | 100.46749          |                   |            | 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            | 100.01470          |                   |            | 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            | 100.01734          |                   |            | 0.00                  | 0                | 0              |
| <b>Total CLNF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| <b>Total For CLNF15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| COH00 On 26/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11422          |                   |            | 0.00        | 0                | 0                    |
| <b>Total COH001 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For COH001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| COH00 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.81275          |                   |            | 0.00        | 0                | 0                    |
| <b>Total COH002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For COH002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| COJ04 On 05/06/2018 Spot Bond  |        |            | 8.52500   | 100.92856 | 8.52500            | 100.85953          |                   |            | 0.00        | 0                | 900,000,000          |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>900,000,000</b>   |
| <b>Total For COJ04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>900,000,000</b>   |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 9.32000   | 113.62633 | 9.32000            | 113.54151          |                   |            | 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  |        |            | 9.60500   | 106.37288 | 9.60500            | 106.29156          |                   |            | 0.00        | 0                | 0                    |
| <b>Total COJ07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For COJ07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 10.53000  | 105.41438 | 10.53000           | 105.32575          |                   |            | 0.00        | 0                | 0                    |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 9.93500   | 101.67198 | 9.93500            | 101.59120          |                   |            | 0.00        | 0                | 0                    |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| COT01 On 03/04/2023 Spot Bond  |        |            | 10.11000  | 97.77035  | 10.11000           | 97.69134           |                   |            | 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  |        |            | 11.26000  | 95.78559  | 11.26000           | 95.69962           |                   |            | 0.00        | 0                | 100,000,000          |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b>   |
| COT03 On 05/06/2028 Spot Bond  |        |            | 11.28000  | 89.25087  | 11.28000           | 89.17063           |                   |            | 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>             |
| CPL01L On 12/12/2019 Spot Bond |        |            | 100.00000 | 20.85649  | 100.00000          | 20.70528           |                   |            | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For CPL021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CPL021 On 23/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CPL022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CPL022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CPL022 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>             |
| CPL024 On 12/03/2020 Spot Bond |        |            | 100.00000 | 16.29408  | 100.00000          | 16.17595           |                   |            |  | 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>             |
| CPL03U On 12/12/2018 Spot Bond |        |            | 100.00000 | 37.72727  | 100.00000          | 37.45375           |                   |            |  | 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>             |
| CPL05U On 30/10/2018 Spot Bond |        |            | 100.00000 | 43.84344  | 100.00000          | 43.52209           |                   |            |  | 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>             |
| CPL06U On 30/11/2018 Spot Bond |        |            | 100.00000 | 40.64181  | 100.00000          | 40.34716           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CPL06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CPL06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 11.37000  | 97.48984  | 11.37000           | 102.88879          |                   |            |  | 0.00        | 0                | 4,909,034,614        |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,909,034,614</b> |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,909,034,614</b> |
| CS001 On 31/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.83340           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CS001 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CS001</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CS002 On 17/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.09868          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CS002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CS002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CS003 On 12/08/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.77010           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CS003 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CS003</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CSA04U On 06/06/2020 Spot Bond |        |            | 100.00000 | 20.06788  | 100.00000          | 19.88050           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CSA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CSA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CSD04U On 06/06/2020 Spot Bond |        |            | 100.00000 | 18.64672  | 100.00000          | 18.47261           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CSD04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CSD04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN38 On 10/06/2018 Spot Bond  |        |            | 100.00000 | 57.24644  | 100.00000          | 56.83140           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DEN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN38U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN39 On 10/06/2018 Spot Bond  |        |            | 100.00000 | 53.22601  | 100.00000          | 52.84012           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DEN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN40 On 10/06/2018 Spot Bond  |        |            | 100.00000 | 57.60561  | 100.00000          | 57.18798           |                   |            |  | 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  |        |            | 8.25000   | 101.25577 | 8.25000            | 101.18860          |                   |            |  | 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   | 101.61567 | 6.86000            | 101.55942          |                   |            |  | 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>      |
| DENG6 On 29/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG6 On 22/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02284          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG65</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG6 On 29/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG6 On 29/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG6 On 29/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.48947           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTB03 On 09/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.92384          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLTB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLTB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTB03 On 09/10/2017 Spot Bond |        |            | 100.00000 | 98.82745  | 100.00000          | 98.04723           |                   |            |  | 0.00        | 0                | 0             |
| DLTB03 On 09/10/2017 Spot Bond |        |            | 100.00000 | 98.82745  | 100.00000          | 98.04723           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <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 | 91.77545  | 100.00000          | 91.09898           |                   |            |  | 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>           |
| DOL00: On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03700          |                   |            |  | 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>           |
| DOL00: On 24/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.32278          |                   |            |  | 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>           |
| DOL00: On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 68.46376           |                   |            |  | 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 |        |            | 9.16500   | 99.75147  | 9.16500            | 99.67823           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV22 On 07/02/2020 Spot Bond   |        |            | 8.70000   | 105.33225 | 8.70000            | 105.25794          |                   |            |  | 0.00        | 0                | 143,080,000        |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>143,080,000</b> |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>143,080,000</b> |
| DV22/R On 07/02/2020 Spot Bond |        |            | 100.00000 | 23.75569  | 100.00000          | 23.59658           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DV22/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DV22/R207</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DV23 On 27/02/2023 Spot Bond   |        |            | 9.56500   | 105.13157 | 9.56500            | 105.05020          |                   |            |  | 0.00        | 0                | 208,550,000        |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>208,550,000</b> |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>208,550,000</b> |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 13.96044  | 100.00000          | 13.86693           |                   |            |  | 0.00        | 0                | 0                  |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 13.96044  | 100.00000          | 13.86693           |                   |            |  | 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   |        |            | 9.64500   | 103.61970 | 9.64500            | 103.53883          |                   |            |  | 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   | 103.40249 | 9.69000            | 103.32143          |                   |            |  | 0.00        | 0                | 0                  |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.40249 | 9.69000            | 103.32143          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DV29 On 18/02/2029 Spot Bond   |        |            | 10.99500  | 97.74332  | 10.99500           | 97.65665           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.54543 | 10.10000           | 103.46090          |                   |            |  | 0.00        | 0                    | 0                    |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 103.54543 | 10.10000           | 103.46090          |                   |            |  | 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>             |
| DVC02 On 24/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.65467          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total DVC027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For DVC027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DVC02 On 19/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.81162          |                   |            |  | 0.00        | 1,000,000,000        | 1,000,000,000        |
| <b>Total DVC028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For DVC028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| DVC25 On 29/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60810          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total DVC25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For DVC25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DVC26 On 29/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.58428          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total DVC26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For DVC26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DVF18 On 30/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.81034           |                   |            |  | 0.00        | 550,000,000          | 550,000,000          |
| <b>Total DVF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>550,000,000</b>   | <b>550,000,000</b>   |
| <b>Total For DVF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>550,000,000</b>   | <b>550,000,000</b>   |
| DVF19 On 31/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.22543          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total DVF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For DVF19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DVF20 On 29/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.61458          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total DVF20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For DVF20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DVF20 On 28/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.88866           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total DVF20B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For DVF20B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.63603          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total DVF21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For DVF21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| DVF22 On 28/03/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.88474           |                   |            |  | 0.00        | 0                    | 45,000,000           |

| 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 DVF22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>45,000,000</b>  |
| <b>Total For DVF22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>45,000,000</b>  |
| E170 On 01/08/2020 Spot Bond   |        |            | 8.37000   | 119.14000 | 8.37000            | 119.05907          |                   |            | 11,610,864,000.00        | 1,387,200        | 108,972,600        |
| <b>Total E170 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>11,610,864,000.00</b> | <b>1,387,200</b> | <b>108,972,600</b> |
| <b>Total For E170</b>          |        |            |           |           |                    |                    |                   |            | <b>11,610,864,000.00</b> | <b>1,387,200</b> | <b>108,972,600</b> |
| E170/R On 01/08/2020 Spot Bond |        |            | 100.00000 | 25.68664  | 100.00000          | 25.51459           |                   |            | 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  |        |            | 9.09000   | 104.02287 | 9.09000            | 103.94751          |                   |            | 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  |        |            | 9.20500   | 104.77659 | 9.20500            | 104.69976          |                   |            | 0.00                     | 0                | 0                  |
| <b>Total ECN22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For ECN22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| ECN24 On 14/03/2024 Spot Bond  |        |            | 9.58500   | 104.56101 | 9.58500            | 104.48123          |                   |            | 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  |        |            | 3.54000   | 104.63948 | 3.54000            | 104.54813          |                   |            | 0.00                     | 0                | 0                  |
| <b>Total ECN32 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For ECN32</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| EFC04 On 31/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00                     | 0                | 0                  |
| <b>Total EFC04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For EFC04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| EFS00E On 23/10/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97900          |                   |            | 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            | 101.60019          |                   |            | 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 | 19.21198  | 100.00000          | 19.07116           |                   |            | 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  |        |            | 3.11000   | 101.44648 | 3.11000            | 101.36101          |                   |            | 0.00                     | 0                | 0                  |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total EL037 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   | 115.85464 | 2.25000            | 115.76515          |                   |            |  | 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    |        |            | 3.16000   | 126.92012 | 3.15000            | 126.93149          |                   |            |  | 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    |        |            | 3.16000   | 113.67754 | 3.16000            | 113.58176          |                   |            |  | 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    |        |            | 3.18000   | 113.46078 | 3.18000            | 113.36453          |                   |            |  | 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    |        |            | 3.18000   | 104.54073 | 3.18000            | 104.45234          |                   |            |  | 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    |        |            | 3.10000   | 102.13951 | 3.10000            | 102.05354          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EL36 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EL36</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL36/I2 On 31/01/2036 Spot Bond |        |            | 2.25000   | 115.85464 | 2.25000            | 115.76515          |                   |            |  | 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   |        |            | 9.19500   | 107.92809 | 9.19500            | 107.84771          |                   |            |  | 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   |        |            | 9.27500   | 107.53666 | 9.27500            | 107.45720          |                   |            |  | 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   |        |            | 10.33000  | 100.06983 | 10.33000           | 99.98769           |                   |            |  | 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   |        |            | 10.78000  | 90.73045  | 10.78000           | 94.73812           |                   |            |  | 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   |        |            | 11.04500  | 99.56564  | 11.04500           | 100.35719          |                   |            |  | 0.00        | 0                | 2,733,333,100 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,733,333,100</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,733,333,100</b> |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 10.43000  | 99.12193  | 10.43000           | 99.42458           |                   |            |  | 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            | 100.62546          |                   |            |  | 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            | 101.15045          |                   |            |  | 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            | 100.85984          |                   |            |  | 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            | 100.52687          |                   |            |  | 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            | 100.37842          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF009 On 30/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84382           |                   |            |  | 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>             |
| EPF010 On 07/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16655          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF011 On 12/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28491          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF01U On 01/09/2018 Spot Bond |        |            | 100.00000 | 34.81643  | 100.00000          | 34.56401           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EPF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EPF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EPF02U On 01/09/2019 Spot Bond |        |            | 100.00000 | 14.26081  | 100.00000          | 14.15742           |                   |            |  | 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>             |
| EPFC2 On 06/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40587          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 06/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08811          |                   |            |  | 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>      |
| EPFC29 On 02/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39919          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC30 On 06/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.48610          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC31 On 03/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10128          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS05 On 28/04/2019 Spot Bond  |        |            | 100.00000 | 33.65410  | 100.00000          | 33.40744           |                   |            |  | 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 09/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 97.86251           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS06 On 09/04/2018 Spot Bond  |        |            | 12.42000  | 99.07046  | 12.42000           | 98.97266           |                   |            |  | 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>      |
| EQS07 On 04/10/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75847          |                   |            |  | 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>      |
| EQS08A On 04/10/2018 Spot Bond |        |            | 100.00000 | 45.50958  | 100.00000          | 47.42285           |                   |            |  | 0.00        | 0                | 0             |
| EQS08A On 04/10/2018 Spot Bond |        |            | 100.00000 | 45.58195  | 100.00000          | 47.52511           |                   |            |  | 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>      |
| ERS3B3 On 17/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94793          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ERS3B On 17/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.95235          |                   |            | 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 17/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.99780          |                   |            | 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 17/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.05074          |                   |            | 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  | 109.07100 | 10.00000           | 108.98500          |                   |            | 0.00        | 0                | 0             |
| <b>Total ERSA12/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1: On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ERSA14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1: On 17/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91318          |                   |            | 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 17/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78286          |                   |            | 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 17/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87818          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| ERSA2 On 17/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.13034          |                   |                             | 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 17/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.51231          |                   |                             | 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 17/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37194          |                   |                             | 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 17/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.93795          |                   |                             | 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   |        |            | 8.29000   | 102.41506 | 8.29000            | 102.34689          |                   |                             | 0.00        | 0                  | 40,931,750,000        |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>40,931,750,000</b> |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>40,931,750,000</b> |
| ES18/R On 20/04/2018 Spot Bond |        |            | 9.25000   | 101.66910 | 9.25000            | 101.59377          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total ES18/R204 SPOT</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For ES18/R204</b>     |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| ES23 On 25/01/2023 Spot Bond   |        |            | 8.97500   | 108.60742 | 8.97500            | 108.52843          |                   | 840,655,940,000.00          |             | 93,666,400         | 94,116,500            |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>840,655,940,000.00</b>   |             | <b>93,666,400</b>  | <b>94,116,500</b>     |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>840,655,940,000.00</b>   |             | <b>93,666,400</b>  | <b>94,116,500</b>     |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 104.18239 | 10.00000           | 104.09818          |                   |                             | 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   |        |            | 9.67000   | 91.20245  | 9.67000            | 91.13188           |                   | 1,024,470,744,000.00        |             | 105,943,200        | 12,502,943,900        |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,024,470,744,000.00</b> |             | <b>105,943,200</b> | <b>12,502,943,900</b> |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>1,024,470,744,000.00</b> |             | <b>105,943,200</b> | <b>12,502,943,900</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 101.80430 | 7.85000            | 101.74007          |                   |                             | 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   |        |            | 10.78000  | 77.18982  | 10.73000           | 77.43143           |                   | 1,027,905,340,000.00        |             | 95,353,000         | 56,294,989,200        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,027,905,340,000.00</b> |             | <b>95,353,000</b>  | <b>56,294,989,200</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>1,027,905,340,000.00</b> |             | <b>95,353,000</b>  | <b>56,294,989,200</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 102.08216 | 7.50000            | 102.02090          |                   |                             | 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>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                    | Contracts Traded  | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------------|-----------------------|
| ES42 On 25/04/2042 Spot Bond   |        |            | 10.90000  | 80.97493  | 10.90000           | 80.90451           |                   |            | 44,879,660,000.00        | 4,117,400         | 15,920,166,200        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>44,879,660,000.00</b> | <b>4,117,400</b>  | <b>15,920,166,200</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>44,879,660,000.00</b> | <b>4,117,400</b>  | <b>15,920,166,200</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 101.42013 | 8.50000            | 101.35094          |                   |            | 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>              |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.27488           |                   |            | 0.00                     | 75,000,000        | 75,000,000            |
| <b>Total EXX02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>75,000,000</b> | <b>75,000,000</b>     |
| <b>Total For EXX02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>75,000,000</b> | <b>75,000,000</b>     |
| FBJ20Z On 20/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01514          |                   |            | 0.00                     | 0                 | 0                     |
| <b>Total FBJ20Z SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| <b>Total For FBJ20Z</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01741          |                   |            | 0.00                     | 0                 | 0                     |
| <b>Total FBJ22Z SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| <b>Total For FBJ22Z</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| FIF01U On 01/11/2018 Spot Bond |        |            | 100.00000 | 44.36472  | 100.00000          | 44.04307           |                   |            | 0.00                     | 0                 | 30,000,000,000        |
| <b>Total FIF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>30,000,000,000</b> |
| <b>Total For FIF01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>30,000,000,000</b> |
| FIF02U On 01/11/2019 Spot Bond |        |            | 100.00000 | 24.27825  | 100.00000          | 24.10222           |                   |            | 0.00                     | 0                 | 0                     |
| <b>Total FIF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| <b>Total For FIF02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| FIF03U On 01/11/2020 Spot Bond |        |            | 100.00000 | 16.16769  | 100.00000          | 16.05046           |                   |            | 0.00                     | 0                 | 0                     |
| <b>Total FIF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| <b>Total For FIF03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| FIF04U On 01/11/2021 Spot Bond |        |            | 100.00000 | 12.94549  | 100.00000          | 12.85162           |                   |            | 0.00                     | 0                 | 0                     |
| <b>Total FIF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| <b>Total For FIF04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| FIF05U On 27/02/2021 Spot Bond |        |            | 100.00000 | 13.29394  | 100.00000          | 13.19756           |                   |            | 0.00                     | 0                 | 0                     |
| <b>Total FIF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| <b>Total For FIF05U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| FIF06U On 27/02/2023 Spot Bond |        |            | 100.00000 | 10.55102  | 100.00000          | 10.47452           |                   |            | 0.00                     | 0                 | 0                     |
| <b>Total FIF06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| <b>Total For FIF06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>              |
| FIFB04 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80909          |                   |            | 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>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FIFB06 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72508          |                   |            |  | 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            | 100.62880          |                   |            |  | 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            | 100.59010          |                   |            |  | 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            | 99.90532           |                   |            |  | 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            | 100.57985          |                   |            |  | 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>          |
| FIFB11 On 07/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16275          |                   |            |  | 0.00        | 0                | 55,000,000        |
| <b>Total FIFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>55,000,000</b> |
| <b>Total For FIFB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>55,000,000</b> |
| FIFB12 On 13/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99380          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FIFB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FIFB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FMLA1U On 17/02/2039 Spot Bond |        |            | 100.00000 | 6.52199   | 100.00000          | 6.48332            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FMLA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FMLA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FPA1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 0.41326   | 100.00000          | 0.41026            |                   |            |  | 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 | 0.41326   | 100.00000          | 0.41026            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FPB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FPB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FR002L On 02/08/2023 Spot Bond |        |            | 100.00000 | 12.07175  | 100.00000          | 11.98423           |                   |            |  | 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 | 11.75870  | 100.00000          | 11.67344           |                   |            |  | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| FR2A4/ 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>             |
| FR2A4f 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>             |
| FR2A4( 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>             |
| FR2A4[ 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  |        |            | 9.22000   | 99.13442  | 9.22000            | 99.06121           |                   |            | 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>   |
| FRB11 On 11/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.90257          |                   |            | 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 02/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.00198          |                   |            | 0.00        | 240,000,000          | 180,000,000          |
| <b>Total FRB12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>240,000,000</b>   | <b>180,000,000</b>   |
| <b>Total For FRB12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>240,000,000</b>   | <b>180,000,000</b>   |
| FRB13 On 02/06/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 97.33916           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRB13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRB13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRB14 On 02/06/2021 Spot Bond  |        |            | 10.59500  | 98.76647  | 10.59500           | 98.68293           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total FRB14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For FRB14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| FRB15 On 06/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.27351          |                   |            | 0.00        | 3,000,000,000        | 1,500,000,000        |
| <b>Total FRB15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| <b>Total For FRB15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>3,000,000,000</b> | <b>1,500,000,000</b> |
| FRB16 On 08/07/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.11847          |                   |            | 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 08/01/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.18887          |                   |            | 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>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| FRB17/ On 08/01/2027 Spot Bond |        |            | 100.00000 | 13.24789  | 100.00000          | 13.15079           |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| FRB18 On 13/04/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.23998          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total FRB18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For FRB18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| FRB19 On 14/04/2021 Spot Bond  |        |            | 11.29500  | 105.59507 | 11.29500           | 105.50001          |                   |            |  | 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            | 103.61673          |                   |            |  | 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            | 100.93182          |                   |            |  | 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            | 100.46659          |                   |            |  | 0.00        | 40,000,000        | 20,000,000         |
| <b>Total FRB22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b>  |
| <b>Total For FRB22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b>  |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 10.23000  | 102.54456 | 10.23000           | 102.46073          |                   |            |  | 0.00        | 0                 | 100,000,000        |
| <b>Total FRBC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>100,000,000</b> |
| <b>Total For FRBC21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>100,000,000</b> |
| FRBC2: On 21/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06653          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total FRBC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For FRBC22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 3.24000   | 144.47504 | 3.24000            | 144.35176          |                   |            |  | 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 |        |            | 3.65000   | 110.82726 | 3.65000            | 274.85698          |                   |            |  | 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 |        |            | 3.66000   | 111.32097 | 3.66000            | 118.22833          |                   |            |  | 0.00        | 0                 | 0                  |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>           |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 4.04000   | 88.14695  | 4.04000            | 159.28466          |                   |            |  | 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>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRBI33 On 07/12/2033 Spot Bond |        |            | 4.22000   | 91.11149  | 4.22000            | 191.32622          |                   |            | 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 |        |            | 4.26000   | 88.55684  | 4.26000            | 88.72081           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBI46 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI46</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBI50 On 31/12/2050 Spot Bond |        |            | 4.24000   | 90.15180  | 4.24000            | 90.66502           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ01 On 30/11/2020 Spot Bond |        |            | 8.93000   | 74.57255  | 8.93000            | 74.75285           |                   |            | 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 |        |            | 10.05000  | 49.51542  | 10.05000           | 49.76802           |                   |            | 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 |        |            | 10.08000  | 48.86051  | 10.08000           | 49.10823           |                   |            | 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>      |
| FRC05U On 13/10/2017 Spot Bond |        |            | 100.00000 | 97.70367  | 100.00000          | 96.94036           |                   |            | 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 | 66.79759  | 100.00000          | 68.66717           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC107 On 03/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57760          |                   |            | 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>      |
| FRC125 On 20/09/2017 Spot Bond |        |            | 6.00000   | 100.09960 | 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>      |
| FRC126 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>      |
| FRC127 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC129 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>      |
| FRC130 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>      |
| FRC131 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>      |
| FRC132 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>      |
| FRC133 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>      |
| FRC134 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04584          |                   |            |  | 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>      |
| FRC136 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>      |
| FRC137 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>      |
| FRC138 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>      |
| FRC139 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>      |
| FRC140 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>      |
| FRC141 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC14: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 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 |        |            |           | 100.00000 | 0.00000            | 100.01648          |                   |            | 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            | 105.25053          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC145</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02298          |                   |            | 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   | 99.61720  | 5.76400            | 98.00000           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC151 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC151</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02383          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC152</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01740          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC153</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01960          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC154 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC154</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04109          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC155</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01838          |                   |            | 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  | 85.35120  | 13.22500           | 85.26071           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC162 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC162</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01458          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC166 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01466          |                   |            | 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>      |
| FRC167 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04432          |                   |            | 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>      |
| FRC168 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.98009           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC168 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC168</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC169 On 31/01/2025 Spot Bond |        |            | 4.35500   | 109.06969 | 4.35500            | 112.73524          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC170 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02048          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC170 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC170</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC171 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00646          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC171 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC171</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC172 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.61103           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC172 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC172</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC173 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.29787          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC173 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC173</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC174 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02048          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC174 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC174</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC176 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01632          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC176</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC177 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01478          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC177</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC178 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38049          |                   |            | 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>      |

| 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 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02555          |                   |            | 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            | 114.36923          |                   |            | 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 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.20625          |                   |            | 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            | 100.03698          |                   |            | 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            | 99.99596           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC188</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01974          |                   |            | 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 02/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.06771          |                   |            | 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  | 109.07100 | 10.00000           | 108.98500          |                   |            | 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            | 100.02334          |                   |            | 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 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54147          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC206 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC206</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20: On 20/09/2021 Spot Bond |        |            | 100.00000 | 12.53320  | 100.00000          | 12.44233           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC207 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC207</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20: On 20/09/2021 Spot Bond |        |            | 100.00000 | 11.74966  | 100.00000          | 11.66448           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC209 On 07/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.99065          |                   |            | 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 | 22.43226  | 100.00000          | 22.26962           |                   |            | 0.00        | 0                | 0             |
| FRC210 On 20/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02205          |                   |            | 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 | 93.58985  | 100.00000          | 92.88966           |                   |            | 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            | 101.18776          |                   |            | 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 | 13.35396  | 100.00000          | 13.25714           |                   |            | 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 | 91.74689  | 100.00000          | 91.08044           |                   |            | 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            | 101.18772          |                   |            | 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 | 91.74015  | 100.00000          | 91.07376           |                   |            | 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            | 101.18524          |                   |            | 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            | 101.13416          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC218 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC218</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC219 On 04/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.29581          |                   |            | 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>      |
| FRC220 On 04/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22795          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC220 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 31/01/2022 Spot Bond |        |            | 3.75000   | 141.39730 | 3.75000            | 141.27080          |                   |            |  | 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            | 100.83512          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 25/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93105           |                   |            |  | 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 |        |            | 4.61000   | 136.37861 | 4.61000            | 136.24708          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 20/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 112.15912          |                   |            |  | 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            | 119.07477          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 112.73110          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 119.87334          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 118.72892          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 112.14016          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC241 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC241</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.72026          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.54357          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.78411          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.50849          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.82328          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.62838          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79519          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 117.03178          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 19/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.25884           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 13/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16194          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 14/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.93249           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC46 On 10/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.29577          |                   |            |  | 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            | 101.47918          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               | Value             | Contracts Traded  | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------------|-------------------|---------------|
| <b>Total For FRC61</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 4.27000   | 108.99952 | 4.27000            | 138.20792          |                   |                          | 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  |        |            | 4.33000   | 102.51289 | 4.33000            | 137.85951          |                   |                          | 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  |        |            | 4.31000   | 100.87355 | 4.31000            | 137.97554          |                   |                          | 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>      |
| FRC76 On 28/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.63418          |                   |                          | 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>      |
| FRD01 On 31/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82748          |                   |                          | 0.00              | 0                 | 0             |
| <b>Total FRD013 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For FRD013</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| FRD011 On 22/12/2018 Spot Bond |        |            | 100.00000 | 37.85656  | 100.00000          | 37.58210           |                   |                          | 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 | 100.00000 | 100.00000          | 99.18478           |                   |                          | 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 | 18.63998  | 100.00000          | 20.72957           |                   |                          | 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 31/12/2017 Spot Bond  |        |            | 100.00000 | 69.77278  | 100.00000          | 69.26138           |                   |                          | 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>      |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 4.03000   | 84.43181  | 4.03000            | 84.91789           |                   | 80,600,000,000.00        | 20,000,000        | 10,000,000        |               |
| <b>Total FRI33 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>80,600,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |               |
| <b>Total For FRI33</b>         |        |            |           |           |                    |                    |                   | <b>80,600,000,000.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |               |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 4.04000   | 100.10319 | 4.04000            | 100.01559          |                   |                          | 0.00              | 0                 | 0             |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| <b>Total For FRI38</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |
| FRJ18 On 21/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.31166          |                   |                          | 0.00              | 0                 | 0             |
| <b>Total FRJ18 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>       | <b>0</b>          | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For FRJ18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRJ19 On 04/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.02653          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRJ19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRJ19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRJ20 On 20/09/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.24650           |                   |            | 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            | 99.34396           |                   |            | 0.00        | 0                | 400,000,000        |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.62730          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35114          |                   |            | 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>           |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.73274          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRJ27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRJ27</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS01U On 13/05/2021 Spot Bond |        |            | 100.00000 | 6.79467   | 100.00000          | 6.75607            |                   |            | 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>           |
| FRS02U On 13/05/2021 Spot Bond |        |            | 100.00000 | 6.79467   | 100.00000          | 6.75607            |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRS02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS100 On 15/01/2024 Spot Bond |        |            | 2.57800   | 84.63045  | 2.57800            | 109.64529          |                   |            | 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 |        |            | 2.96000   | 109.32996 | 2.96000            | 118.41013          |                   |            | 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>           |
| FRS103 On 23/01/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41967          |                   |            | 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 |        |            |           | 100.00000 | 0.00000            | 101.41967          |                   |            | 0.00        | 0                | 0                  |
| <b>Total FRS104 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS104 On 31/01/2038 Spot Bond |        |            | 3.10000   | 106.75731 | 3.10000            | 115.80695          |                   |            |  | 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>      |
| FRS108 On 07/12/2033 Spot Bond |        |            | 3.23000   | 216.42488 | 3.23000            | 216.24100          |                   |            |  | 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>      |
| FRS109 On 31/01/2038 Spot Bond |        |            | 4.05500   | 99.87753  | 4.05500            | 99.78570           |                   |            |  | 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>      |
| FRS110 On 07/12/2033 Spot Bond |        |            | 3.26000   | 215.61356 | 3.26000            | 215.42986          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS112 On 29/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69167          |                   |            |  | 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 |        |            | 3.61000   | 118.73992 | 3.61000            | 118.63503          |                   |            |  | 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 |        |            | 3.26500   | 112.92354 | 3.26500            | 112.82696          |                   |            |  | 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 |        |            | 3.26500   | 112.92354 | 3.26500            | 112.82696          |                   |            |  | 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 |        |            | 3.38000   | 117.67955 | 3.38000            | 212.22202          |                   |            |  | 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 |        |            | 3.43000   | 211.08530 | 3.43000            | 210.90255          |                   |            |  | 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 |        |            | 3.14000   | 107.36834 | 3.14000            | 107.27759          |                   |            |  | 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 |        |            | 3.46000   | 210.29823 | 3.46000            | 210.11568          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS123 On 31/01/2038 Spot Bond |        |            | 4.17500   | 98.06093  | 4.17500            | 97.96980           |                   |            |  | 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 |        |            | 3.79500   | 163.02959 | 3.79500            | 162.88368          |                   |            |  | 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 |        |            | 3.99000   | 88.06023  | 3.99000            | 100.78660          |                   |            |  | 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 |        |            | 3.77000   | 103.82865 | 3.77000            | 163.25618          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS129 On 11/08/2017 Spot Bond |        |            | 100.00000 | 92.62652  | 100.00000          | 91.95531           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS130 On 31/03/2028 Spot Bond |        |            | 3.83000   | 162.50974 | 3.83000            | 162.36382          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS131 On 07/12/2033 Spot Bond |        |            | 3.97000   | 197.45039 | 3.97000            | 197.27088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS132 On 24/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.26690          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS133 On 31/01/2038 Spot Bond |        |            | 3.92000   | 88.70891  | 3.92000            | 101.87831          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS134 On 31/01/2038 Spot Bond |        |            | 4.17500   | 85.25551  | 4.17500            | 97.96980           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS135 On 31/01/2038 Spot Bond |        |            | 3.70000   | 104.02315 | 3.70000            | 105.40505          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS136 On 31/03/2028 Spot Bond |        |            | 3.64000   | 165.35500 | 3.64000            | 165.20907          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS137 On 07/12/2033 Spot Bond |        |            | 3.74000   | 203.12217 | 3.74000            | 202.94124          |                   |            |  | 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>      |
| FRS142 On 31/03/2028 Spot Bond |        |            | 3.77000   | 163.40209 | 3.77000            | 163.25618          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS142 On 31/03/2028 Spot Bond |        |            | 3.77000   | 163.40209 | 3.77000            | 163.25618          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS143 On 31/03/2028 Spot Bond |        |            | 4.06000   | 96.50090  | 4.06000            | 158.99495          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS145 On 31/01/2025 Spot Bond |        |            | 3.91000   | 116.32385 | 3.91000            | 116.21825          |                   |            |  | 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 |        |            | 3.45000   | 143.19839 | 3.45000            | 143.07375          |                   |            |  | 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            | 106.95600          |                   |            |  | 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 |        |            | 4.12000   | 158.27523 | 4.12000            | 158.12944          |                   |            |  | 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 |        |            | 4.16000   | 157.70122 | 4.16000            | 157.55546          |                   |            |  | 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 |        |            | 3.88000   | 116.56294 | 3.88000            | 116.45742          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS151 On 31/03/2028 Spot Bond |        |            | 4.13000   | 158.13149 | 4.13000            | 157.98571          |                   |            |  | 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 |        |            | 4.17000   | 157.55810 | 4.17000            | 157.41233          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS153</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS15 On 19/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.91053          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS157 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS157</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS36 On 07/12/2023 Spot Bond |        |            | 3.06000   | 114.46409 | 3.06000            | 283.89002          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS37 On 07/12/2023 Spot Bond |        |            | 2.95000   | 115.15769 | 2.95000            | 285.61277          |                   |            |  | 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 |        |            | 3.67000   | 110.70640 | 3.67000            | 274.55681          |                   |            |  | 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 |        |            | 3.41000   | 98.32118  | 3.41000            | 143.31617          |                   |            |  | 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            | 101.40295          |                   |            |  | 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 |        |            | 2.94000   | 146.32186 | 2.94000            | 146.20060          |                   |            |  | 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            | 101.26855          |                   |            |  | 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 |        |            | 2.94000   | 114.33437 | 2.94000            | 114.23960          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS81 On 30/10/2042 Spot Bond |        |            | 2.75000   | 118.96619 | 2.75000            | 118.86974          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS85 On 31/01/2025 Spot Bond |        |            | 3.07000   | 93.60421  | 3.07000            | 123.12970          |                   |            |  | 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            | 99.66703           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| <b>Total For FRS86</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| FRS87 On 31/01/2025 Spot Bond |        |            | 3.10000   | 93.41082  | 3.10000            | 122.87501          |                   |                              | 0.00                 | 0                    | 0             |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>      |
| FRS90 On 07/12/2023 Spot Bond |        |            | 3.86000   | 109.56599 | 3.86000            | 271.72438          |                   |                              | 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            | 101.14396          |                   |                              | 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            | 100.63897          |                   |                              | 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 |        |            | 7.36500   | 102.57351 | 7.36500            | 102.51246          |                   |                              | 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 |        |            | 8.03000   | 103.94837 | 8.03000            | 103.88132          |                   | 1,606,000,000,000.00         | 200,000,000          | 200,000,000          |               |
| <b>Total FRX18 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,606,000,000,000.00</b>  | <b>200,000,000</b>   | <b>200,000,000</b>   |               |
| <b>Total For FRX18</b>        |        |            |           |           |                    |                    |                   | <b>1,606,000,000,000.00</b>  | <b>200,000,000</b>   | <b>200,000,000</b>   |               |
| FRX19 On 15/11/2019 Spot Bond |        |            | 8.28000   | 102.54149 | 8.28000            | 102.47368          |                   | 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 |        |            | 8.50500   | 102.71923 | 8.50500            | 102.64913          |                   | 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 |        |            | 9.17500   | 96.26502  | 9.17500            | 96.19465           |                   | 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 |        |            | 9.41000   | 107.52651 | 9.41000            | 107.44550          |                   | 0.00                         | 0                    | 0                    |               |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |               |
| FRX26 On 01/10/2026 Spot Bond |        |            | 9.88500   | 99.90207  | 9.88500            | 99.82308           |                   | 49,425,000,000,000.00        | 5,000,000,000        | 6,160,000,000        |               |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>19,425,000,000,000.00</b> | <b>5,000,000,000</b> | <b>6,160,000,000</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 FRX26</b>        |        |            |           |           |                    |                    |                   |            | <b>19,425,000,000,000.00</b> | <b>5,000,000,000</b> | <b>6,160,000,000</b> |
| FRX27 On 07/03/2027 Spot Bond |        |            | 9.88000   | 104.95037 | 9.88000            | 104.86789          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| FRX30 On 31/01/2030 Spot Bond |        |            | 10.20000  | 100.76154 | 10.20000           | 100.67850          |                   |            | 5,202,000,000,000.00         | 510,000,000          | 670,000,000          |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>5,202,000,000,000.00</b>  | <b>510,000,000</b>   | <b>670,000,000</b>   |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |            | <b>5,202,000,000,000.00</b>  | <b>510,000,000</b>   | <b>670,000,000</b>   |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.30500  | 97.42399  | 10.30500           | 97.34290           |                   |            | 0.00                         | 0                    | 340,000,000          |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>340,000,000</b>   |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>340,000,000</b>   |
| FRX32 On 31/03/2032 Spot Bond |        |            | 10.22000  | 105.68274 | 10.22000           | 104.64390          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| FRX45 On 14/04/2045 Spot Bond |        |            | 10.89000  | 76.42401  | 10.89000           | 76.35762           |                   |            | 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>             |
| FS1A5 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12756          |                   |            | 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 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30571          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total FS1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For FS1B1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| FS1C1 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01632          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total FS1C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| <b>Total For FS1C1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |
| FS1D1 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02688          |                   |            | 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            | 100.00000          |                   |            | 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 20/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68701          |                   |            | 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 20/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69338          |                   |            | 0.00                         | 0                    | 0                    |
| <b>Total FS2A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FS2A5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2B1 On 20/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.79616          |                   |            |  | 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 20/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.81776          |                   |            |  | 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 20/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91266          |                   |            |  | 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 | 9.39647   | 100.00000          | 9.32834            |                   |            |  | 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 20/02/2020 Spot Bond |        |            | 100.00000 | 9.39647   | 100.00000          | 9.32834            |                   |            |  | 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 20/02/2020 Spot Bond |        |            | 100.00000 | 9.39647   | 100.00000          | 9.32834            |                   |            |  | 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 20/02/2020 Spot Bond |        |            | 100.00000 | 9.39647   | 100.00000          | 9.32834            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3C1L On 20/02/2020 Spot Bond |        |            | 100.00000 | 9.39647   | 100.00000          | 9.32834            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3D1L On 20/02/2020 Spot Bond |        |            | 100.00000 | 9.39647   | 100.00000          | 9.32834            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A1L On 20/03/2018 Spot Bond |        |            | 100.00000 | 51.95055  | 100.00000          | 51.57391           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A2L On 20/03/2020 Spot Bond |        |            | 100.00000 | 8.71586   | 100.00000          | 8.65267            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A3L On 20/03/2020 Spot Bond |        |            | 100.00000 | 8.71586   | 100.00000          | 8.65267            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FS4A3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A4L On 20/03/2020 Spot Bond |        |            | 100.00000 | 8.71586   | 100.00000          | 8.65267            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A5L On 20/03/2020 Spot Bond |        |            | 100.00000 | 8.71586   | 100.00000          | 8.65267            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4B1L On 20/03/2020 Spot Bond |        |            | 100.00000 | 8.71586   | 100.00000          | 8.65267            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4C1L On 20/03/2020 Spot Bond |        |            | 100.00000 | 8.71586   | 100.00000          | 8.65267            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4D1L On 20/03/2020 Spot Bond |        |            | 100.00000 | 8.71586   | 100.00000          | 8.65267            |                   |            |  | 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>      |
| FS5A1L On 20/04/2019 Spot Bond |        |            | 100.00000 | 24.71617  | 100.00000          | 24.53502           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A2L On 20/04/2021 Spot Bond |        |            | 100.00000 | 4.14669   | 100.00000          | 4.11629            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A3L On 20/04/2023 Spot Bond |        |            | 100.00000 | 0.69570   | 100.00000          | 0.69060            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A4L On 20/04/2021 Spot Bond |        |            | 100.00000 | 4.14669   | 100.00000          | 4.11629            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A5L On 20/04/2021 Spot Bond |        |            | 100.00000 | 4.14669   | 100.00000          | 4.11629            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5B1L On 20/04/2021 Spot Bond |        |            | 100.00000 | 4.14669   | 100.00000          | 4.11629            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5C1L On 20/04/2021 Spot Bond |        |            | 100.00000 | 4.14669   | 100.00000          | 4.11629            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FS5C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5D11 On 20/04/2021 Spot Bond |        |            | 100.00000 | 4.14669   | 100.00000          | 4.11629            |                   |            |  | 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>      |
| FS5E11 On 20/04/2021 Spot Bond |        |            | 100.00000 | 4.14669   | 100.00000          | 4.11629            |                   |            |  | 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            | 101.74079          |                   |            |  | 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>      |
| GH31A On 25/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.88880          |                   |            |  | 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 25/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.71184          |                   |            |  | 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 25/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.71965          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31B On 25/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.77037          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31C On 25/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83272          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31D On 25/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.87164          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH41U On 25/10/2020 Spot Bond  |        |            | 100.00000 | 6.40024   | 100.00000          | 6.35333            |                   |            |  | 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>      |
| GPT41 On 06/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36133          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GPT41 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For GPT41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB01 On 08/12/2019 Spot Bond |        |            | 100.00000 | 20.83371  | 100.00000          | 20.68267           |                   |            |  | 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 | 84.80506  | 100.00000          | 84.23334           |                   |            |  | 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 | 28.46944  | 100.00000          | 28.26304           |                   |            |  | 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 | 17.22859  | 100.00000          | 17.10369           |                   |            |  | 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 | 29.07215  | 100.00000          | 28.86138           |                   |            |  | 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 | 17.48229  | 100.00000          | 17.35555           |                   |            |  | 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 | 4.12346   | 100.00000          | 4.10004            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB07U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB07U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB10 On 31/07/2017 Spot Bond |        |            | 100.00000 | 91.25000  | 100.00000          | 90.57072           |                   |            |  | 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 | 65.97540  | 100.00000          | 65.60060           |                   |            |  | 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 | 42.74960  | 100.00000          | 42.60737           |                   |            |  | 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 | 32.98770  | 100.00000          | 32.80030           |                   |            |  | 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 | 18.99982  | 100.00000          | 18.93661           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB14U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For GRB14U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB15 On 31/01/2020 Spot Bond |        |            | 100.00000 | 16.49385  | 100.00000          | 16.40015           |                   |            |  | 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 | 8.44436   | 100.00000          | 8.41627            |                   |            |  | 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 | 8.27831   | 100.00000          | 8.23128            |                   |            |  | 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 | 3.75722   | 100.00000          | 3.74472            |                   |            |  | 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 | 4.12346   | 100.00000          | 4.10004            |                   |            |  | 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>      |
| GRB20 On 17/03/2020 Spot Bond |        |            | 100.00000 | 16.77196  | 100.00000          | 16.61286           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB20U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB20U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB21 On 17/03/2021 Spot Bond |        |            | 100.00000 | 12.07415  | 100.00000          | 11.95961           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB21U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB21U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB22 On 17/03/2023 Spot Bond |        |            | 100.00000 | 9.64271   | 100.00000          | 9.55123            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB22U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB22U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB23 On 07/06/2022 Spot Bond |        |            | 100.00000 | 12.62137  | 100.00000          | 12.50353           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRB23U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB23U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRDB1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRDB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRDB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRDC1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRDC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRDC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRH1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <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            | 101.59725          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRH1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRH1A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRH1B On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50880          |                   |            |  | 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            | 101.58893          |                   |            |  | 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 25/10/2017 Spot Bond |        |            | 100.00000 | 92.62087  | 100.00000          | 91.91919           |                   |            |  | 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            | 100.49827          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRT06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRT06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT07 On 21/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19832          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT08 On 24/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93231           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRT08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRT08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT09 On 15/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.94722          |                   |            |  | 0.00        | 240,000,000        | 120,000,000        |
| <b>Total GRT09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>240,000,000</b> | <b>120,000,000</b> |
| <b>Total For GRT09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>240,000,000</b> | <b>120,000,000</b> |
| GRT10 On 13/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96755          |                   |            |  | 0.00        | 466,000,000        | 233,000,000        |
| <b>Total GRT10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>466,000,000</b> | <b>233,000,000</b> |
| <b>Total For GRT10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>466,000,000</b> | <b>233,000,000</b> |
| GRT11 On 13/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95912          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| GRT12 On 24/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25799          |                   |            |  | 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            | 101.61128          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total GRT13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <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            | 100.21784          |                   |            | 0.00        | 0                | 55,000,000        |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>55,000,000</b> |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>55,000,000</b> |
| GRT15 On 15/04/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73883          |                   |            | 0.00        | 0                | 26,000,000        |
| <b>Total GRT15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>26,000,000</b> |
| <b>Total For GRT15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>26,000,000</b> |
| GRT16 On 17/10/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65773          |                   |            | 0.00        | 0                | 0                 |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT17 On 17/10/2023 Spot Bond |        |            | 9.51500   | 104.87452 | 9.51500            | 104.79464          |                   |            | 0.00        | 0                | 0                 |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT18 On 13/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24219          |                   |            | 0.00        | 0                | 0                 |
| <b>Total GRT18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT19 On 14/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.41682          |                   |            | 0.00        | 0                | 0                 |
| <b>Total GRT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT20 On 03/04/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76171           |                   |            | 0.00        | 0                | 0                 |
| <b>Total GRT20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT21 On 03/04/2024 Spot Bond |        |            | 10.08000  | 101.68277 | 10.08000           | 100.68669          |                   |            | 0.00        | 0                | 0                 |
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRX01 On 03/07/2032 Spot Bond |        |            | 100.00000 | 0.00005   | 100.00000          | 0.00005            |                   |            | 0.00        | 0                | 0                 |
| <b>Total GRX01U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRX01U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| HC1M1 On 31/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 116.07603          |                   |            | 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 31/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 111.16438          |                   |            | 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 31/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25273          |                   |            | 0.00        | 0                | 0                 |
| <b>Total HC1M3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <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            | 101.89503          |                   |            |  | 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            | 99.97339           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total HC3T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <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            | 100.18835          |                   |            |  | 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 | 21.81066  | 100.00000          | 21.65254           |                   |            |  | 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            | 100.24497          |                   |            |  | 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            | 101.26940          |                   |            |  | 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            | 100.94440          |                   |            |  | 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            | 101.82269          |                   |            |  | 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            | 101.84236          |                   |            |  | 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            | 101.86432          |                   |            |  | 0.00        | 40,000,000        | 80,000,000        |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>80,000,000</b> |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>80,000,000</b> |
| HM1B5 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total HM1B5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For HM1B5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| HM1B6 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total HM1B6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For HM1B6U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B8 On 19/07/2048 Spot Bond |        |            | 100.00000 | 10.19948  | 100.00000          | 10.12472           |                   |            |  | 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 | 10.19948  | 100.00000          | 10.12472           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B9U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B9U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1C4 On 19/07/2048 Spot Bond |        |            | 100.00000 | 10.81974  | 100.00000          | 10.74044           |                   |            |  | 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 | 10.81974  | 100.00000          | 10.74044           |                   |            |  | 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 | 11.61722  | 100.00000          | 11.53207           |                   |            |  | 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 | 11.61722  | 100.00000          | 11.53207           |                   |            |  | 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 | 12.59192  | 100.00000          | 12.49963           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1E4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1E4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2046 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For HMS1D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HMS1E On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HMS1E2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HMS1E2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HMS1F On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HMS1F2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HMS1F2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HMS1G On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HMS1G2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HMS1G2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HPF04/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HPF04/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HPF06 On 20/02/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.90403          |                   |            |  | 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            | 100.95232          |                   |            |  | 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            | 101.88464          |                   |            |  | 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            | 101.72722          |                   |            |  | 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>             |
| HPF10 On 17/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.88296          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HPF10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HPF10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 8.38000   | 107.58644 | 8.38000            | 107.51327          |                   |            |  | 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 | 20.84782  | 100.00000          | 20.70819           |                   |            |  | 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  |        |            | 3.10000   | 283.50446 | 3.10000            | 283.26659          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded     | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|-----------------------|
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 2.81000   | 118.24821 | 2.81000            | 293.28117          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total HWAY24 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For HWAY24</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| HWAY3 On 28/02/2033 Spot Bond |        |            | 3.11000   | 99.57988  | 3.11000            | 99.49638           |                   |                              | 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  | 93.08268  | 10.61000           | 93.00296           |                   |                              | 0.00        | 0                    | 2,920,000,000         |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>2,920,000,000</b>  |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>2,920,000,000</b>  |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 12.82877  | 100.00000          | 12.74284           |                   |                              | 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 |        |            | 10.58000  | 93.08689  | 10.58000           | 93.00739           |                   |                              | 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 | 12.82873  | 100.00000          | 12.74280           |                   |                              | 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            | 101.60417          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total HWF08 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For HWF08</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| HWF09 On 19/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15635          |                   |                              | 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 | 23.94890  | 100.00000          | 23.77527           |                   |                              | 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  | 109.07100 | 10.00000           | 108.98500          |                   |                              | 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 |        |            | 2.48000   | 128.36305 | 2.46000            | 128.43962          |                   | 24,280,753,472,000.00        |             | 9,790,626,400        | 56,060,318,100        |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>24,280,753,472,000.00</b> |             | <b>9,790,626,400</b> | <b>56,060,318,100</b> |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>24,280,753,472,000.00</b> |             | <b>9,790,626,400</b> | <b>56,060,318,100</b> |
| I2029 On 31/03/2029 Spot Bond |        |            | 2.45000   | 99.60471  | 2.45000            | 99.52637           |                   | 157,976,980,000.00           |             | 64,480,400           | 23,011,000,000        |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>157,976,980,000.00</b>    |             | <b>64,480,400</b>    | <b>23,011,000,000</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 I2029</b>         |        |            |           |           |                    |                    |                   |            | <b>157,976,980,000.00</b>   | <b>64,480,400</b>    | <b>23,011,000,000</b>  |
| I2033 On 28/02/2033 Spot Bond  |        |            | 2.48000   | 104.13091 | 2.48000            | 104.04887          |                   |            | 42,217,040,000.00           | 17,023,000           | 33,501,113,900         |
| <b>Total I2033 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>42,217,040,000.00</b>    | <b>17,023,000</b>    | <b>33,501,113,900</b>  |
| <b>Total For I2033</b>         |        |            |           |           |                    |                    |                   |            | <b>42,217,040,000.00</b>    | <b>17,023,000</b>    | <b>33,501,113,900</b>  |
| I2038 On 31/01/2038 Spot Bond  |        |            | 2.34000   | 130.91906 | 2.34000            | 130.81698          |                   |            | 2,420,954,640,000.00        | 1,034,596,000        | 175,751,536,200        |
| <b>Total I2038 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,420,954,640,000.00</b> | <b>1,034,596,000</b> | <b>175,751,536,200</b> |
| <b>Total For I2038</b>         |        |            |           |           |                    |                    |                   |            | <b>2,420,954,640,000.00</b> | <b>1,034,596,000</b> | <b>175,751,536,200</b> |
| I2046 On 31/03/2046 Spot Bond  |        |            | 2.42000   | 126.86854 | 2.42000            | 126.76905          |                   |            | 85,229,496,000.00           | 35,218,800           | 101,873,970,000        |
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>85,229,496,000.00</b>    | <b>35,218,800</b>    | <b>101,873,970,000</b> |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            | <b>85,229,496,000.00</b>    | <b>35,218,800</b>    | <b>101,873,970,000</b> |
| I2050 On 31/12/2050 Spot Bond  |        |            | 2.39000   | 134.81942 | 2.39000            | 134.71373          |                   |            | 585,787,566,000.00          | 245,099,400          | 60,819,844,745         |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>585,787,566,000.00</b>   | <b>245,099,400</b>   | <b>60,819,844,745</b>  |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            | <b>585,787,566,000.00</b>   | <b>245,099,400</b>   | <b>60,819,844,745</b>  |
| IBL02U On 24/05/2022 Spot Bond |        |            | 100.00000 | 13.06872  | 100.00000          | 12.94669           |                   |            | 0.00                        | 0                    | 0                      |
| <b>Total IBL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |
| <b>Total For IBL02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |
| IBL100 On 24/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73433          |                   |            | 0.00                        | 0                    | 0                      |
| <b>Total IBL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |
| <b>Total For IBL100</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |
| IBL101 On 24/05/2022 Spot Bond |        |            | 8.99000   | 101.13073 | 8.99000            | 101.05826          |                   |            | 0.00                        | 0                    | 0                      |
| <b>Total IBL101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |
| <b>Total For IBL101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |
| IBL102 On 24/05/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75054          |                   |            | 0.00                        | 0                    | 0                      |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |
| IBL103 On 08/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32308          |                   |            | 0.00                        | 0                    | 0                      |
| <b>Total IBL103 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |
| <b>Total For IBL103</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |
| IBL22 On 15/03/2018 Spot Bond  |        |            | 8.47500   | 103.80773 | 8.47500            | 103.73751          |                   |            | 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>               |
| IBL36 On 31/01/2022 Spot Bond  |        |            | 3.01000   | 99.99913  | 3.01000            | 145.76674          |                   |            | 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>               |
| IBL39 On 02/04/2018 Spot Bond  |        |            | 8.59500   | 102.13641 | 8.59500            | 102.06599          |                   |            | 0.00                        | 0                    | 0                      |
| <b>Total IBL39 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded  | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-------------------|---------------|
| <b>Total For IBL39</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 109.07100 | 10.00000           | 108.98500          |                   |                             | 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   |        |            | 8.85000   | 98.94702  | 8.85000            | 98.87682           |                   |                             | 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   |        |            | 9.11000   | 99.08419  | 9.11000            | 99.01107           |                   |                             | 0.00               | 0                 | 0             |
| <b>Total IBL46 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For IBL46</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| IBL49 On 02/04/2018 Spot Bond   |        |            | 8.78500   | 100.62957 | 8.78500            | 100.55868          |                   |                             | 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   | 101.68338 | 7.34000            | 101.62332          |                   |                             | 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   |        |            | 9.10000   | 103.60336 | 9.10000            | 103.52697          |                   |                             | 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            | 101.22714          |                   |                             | 0.00               | 0                 | 0             |
| <b>Total IBL53 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For IBL53</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| IBL55 On 31/07/2018 Spot Bond   |        |            | 8.63000   | 102.72424 | 8.63000            | 102.65233          |                   |                             | 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            | 101.33289          |                   |                             | 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>      |
| IBL59 On 17/02/2019 Spot Bond   |        |            | 8.59000   | 104.19402 | 8.59000            | 104.12142          |                   |                             | 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   |        |            | 9.67500   | 106.42424 | 9.67500            | 106.34094          |                   | 1,451,250,000,000.00        | 150,000,000        | 75,000,000        |               |
| <b>Total IBL60 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,451,250,000,000.00</b> | <b>150,000,000</b> | <b>75,000,000</b> |               |
| <b>Total For IBL60</b>          |        |            |           |           |                    |                    |                   | <b>1,451,250,000,000.00</b> | <b>150,000,000</b> | <b>75,000,000</b> |               |
| IBL61 On 31/03/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.68451           |                   |                             | 0.00               | 0                 | 0             |
| <b>Total IBL61 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IBL61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL63 On 29/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.25178          |                   |            |  | 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            | 100.75850          |                   |            |  | 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            | 101.25545          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL65 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL65</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL66 On 12/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36879          |                   |            |  | 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  |        |            | 3.74000   | 141.45692 | 3.74000            | 141.33046          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL68 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.96203           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL68</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL69U On 22/07/2018 Spot Bond |        |            | 100.00000 | 44.85630  | 100.00000          | 44.52753           |                   |            |  | 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            | 100.96351          |                   |            |  | 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            | 100.87778          |                   |            |  | 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  |        |            |           | 109.77037 | 0.00000            | 101.13490          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL76 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL76</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL77 On 25/11/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72743          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL77 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL77</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL78 On 25/11/2022 Spot Bond  |        |            | 9.72500   | 102.13675 | 9.72500            | 102.05771          |                   |            |  | 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   |        |            | 8.42000   | 106.42926 | 8.42000            | 106.35654          |                   |            |  | 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 | 31.67018  | 100.00000          | 31.44057           |                   |            |  | 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 | 13.70383  | 100.00000          | 13.60448           |                   |            |  | 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            | 101.30627          |                   |            |  | 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            | 100.02282          |                   |            |  | 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 | 32.18148  | 100.00000          | 31.94561           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL84U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL84U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL85 On 20/05/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.14523          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL85 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL85</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL86 On 20/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.30634          |                   |            |  | 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   |        |            | 8.72000   | 102.73148 | 8.72000            | 102.66002          |                   |            |  | 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   |        |            | 9.03500   | 105.16507 | 9.03500            | 105.08934          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL88 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL88</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL88/F On 20/05/2021 Spot Bond |        |            | 100.00000 | 14.99311  | 100.00000          | 14.89433           |                   |            |  | 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            | 100.73674          |                   |            |  | 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 | 30.63452  | 100.00000          | 30.41242           |                   |            |  | 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            | 100.51894          |                   |            |  | 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            | 101.79021          |                   |            |  | 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            | 100.73088          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL93 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL93</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL94 On 06/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.63186          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IBL94 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL94</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL95 On 12/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11984          |                   |            |  | 0.00        | 0                | 4,000,000,000        |
| <b>Total IBL95 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000,000</b> |
| <b>Total For IBL95</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000,000</b> |
| IBL96 On 21/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.04504          |                   |            |  | 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            | 101.97239          |                   |            |  | 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            | 102.06304          |                   |            |  | 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  |        |            | 8.59000   | 102.44718 | 8.59000            | 102.37657          |                   |            |  | 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>             |
| IDC01U On 08/11/2026 Spot Bond |        |            | 100.00000 | 0.05025   | 100.00000          | 0.04992            |                   |            |  | 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            | 101.41983          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IDCG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | 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>0</b>         | <b>0</b>      |
| IDCG02 On 22/10/2020 Spot Bond |        |            | 9.35500   | 98.61713  | 9.35500            | 98.54325           |                   |            |  | 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            | 100.70173          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG04 On 24/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63400          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG05 On 24/11/2024 Spot Bond |        |            | 10.38000  | 96.62006  | 10.38000           | 96.54038           |                   |            |  | 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            | 100.96738          |                   |            |  | 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 |        |            | 11.44500  | 100.18854 | 11.44500           | 100.07853          |                   |            |  | 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            | 100.45002          |                   |            |  | 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            | 100.45614          |                   |            |  | 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 |        |            | 10.48000  | 102.49534 | 10.48000           | 102.40956          |                   |            |  | 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>      |
| IDCP04 On 19/10/2017 Spot Bond |        |            | 5.00000   | 100.91032 | 5.00000            | 100.86951          |                   |            |  | 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>      |
| IDCP04 On 14/03/2018 Spot Bond |        |            | 4.00000   | 101.12557 | 4.00000            | 101.09292          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP05 On 17/10/2019 Spot Bond |        |            | 4.00000   | 100.76035 | 4.00000            | 100.72765          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IDCP06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP1L On 18/05/2024 Spot Bond |        |            | 100.00000 | 7.54095   | 100.00000          | 7.49126            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 8.78000   | 100.05049 | 8.78000            | 99.98005           |                   |            |  | 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  |        |            | 7.74500   | 105.03172 | 7.74500            | 104.96632          |                   |            |  | 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 | 7.51251   | 100.00000          | 7.45804            |                   |            |  | 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 | 92.63959  | 100.00000          | 91.93955           |                   |            |  | 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 | 90.68037  | 100.00000          | 90.02643           |                   |            |  | 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 | 6.49811   | 100.00000          | 6.46120            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN276U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN276U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN277U On 30/06/2021 Spot Bond |        |            | 100.00000 | 10.46985  | 100.00000          | 12.35489           |                   |            |  | 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 | 21.26700  | 100.00000          | 21.11281           |                   |            |  | 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 | 23.68324  | 100.00000          | 23.50965           |                   |            |  | 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 | 8.27765   | 100.00000          | 12.26497           |                   |            |  | 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>      |
| IN306U On 24/06/2020 Spot Bond |        |            | 100.00000 | 15.97272  | 100.00000          | 14.28006           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN306U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IN306U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN313U On 11/12/2018 Spot Bond |        |            | 100.00000 | 40.59051  | 100.00000          | 40.29622           |                   |            |  | 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>      |
| IN318U On 25/06/2017 Spot Bond |        |            | 100.00000 | 99.72678  | 100.00000          | 99.45504           |                   |            |  | 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 | 69.85810  | 100.00000          | 99.46808           |                   |            |  | 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>      |
| IN327U On 15/02/2021 Spot Bond |        |            | 100.00000 | 13.54554  | 100.00000          | 13.44734           |                   |            |  | 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 | 13.32710  | 100.00000          | 13.23049           |                   |            |  | 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>      |
| IN331U On 04/12/2019 Spot Bond |        |            | 100.00000 | 22.02965  | 100.00000          | 21.86994           |                   |            |  | 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 | 14.15742  | 100.00000          | 14.05478           |                   |            |  | 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>      |
| IN334U On 22/09/2021 Spot Bond |        |            | 100.00000 | 12.34917  | 100.00000          | 12.25964           |                   |            |  | 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 | 86.41676  | 100.00000          | 85.82487           |                   |            |  | 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 12/12/2017 Spot Bond |        |            | 100.00000 | 86.47111  | 100.00000          | 85.87885           |                   |            |  | 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 | 10.00448  | 100.00000          | 9.93820            |                   |            |  | 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 | 0.00006   | 100.00000          | 0.00006            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN343U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IN343U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN345U On 31/01/2030 Spot Bond |        |            | 100.00000 | 11.09845  | 100.00000          | 11.02412           |                   |            |  | 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 15/04/2018 Spot Bond |        |            | 100.00000 | 66.12816  | 100.00000          | 65.64348           |                   |            |  | 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 | 10.65780  | 100.00000          | 10.58718           |                   |            |  | 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>      |
| IN351U On 04/07/2017 Spot Bond |        |            | 100.00000 | 100.43469 | 100.00000          | 99.63335           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN351U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN351U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN355U On 22/03/2022 Spot Bond |        |            | 100.00000 | 1.45520   | 100.00000          | 1.44465            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN355U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN355U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING132 On 22/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02526          |                   |            |  | 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>      |
| ING196 On 30/06/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 84.54965           |                   |            |  | 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  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING211/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING211/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING228 On 22/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02462          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING232 On 04/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.32588          |                   |            |  | 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            | 97.06513           |                   |            |  | 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            | 101.39369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INLV01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For INLV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV02 On 20/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.20150          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INLV02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INLV02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV03 On 11/02/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38925          |                   |            |  | 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  |        |            | 11.39500  | 108.72259 | 11.39500           | 108.62279          |                   |            |  | 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  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 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>      |
| IPF07 On 01/07/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.95801          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF07 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF07</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF08 On 01/07/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.99245          |                   |            |  | 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            | 102.47885          |                   |            |  | 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 | 46.38531  | 100.00000          | 46.04534           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF11 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF11</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF12 On 15/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.61488          |                   |            |  | 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            | 100.45466          |                   |            |  | 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            | 100.09760          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF14 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF14</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF15 On 17/12/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.10029          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF15 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For IPF15</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF16 On 17/12/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.10191          |                   |            |  | 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            | 100.02279          |                   |            |  | 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            | 100.02305          |                   |            |  | 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            | 100.02331          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPF19 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF19</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF20 On 17/03/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.09746          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPF20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF20</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF21 On 17/03/2022 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.10092          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPF21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF22 On 14/06/2022 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.22746          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPF22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPFC14 On 26/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.88969          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPFC14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPFC14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL10 On 20/05/2021 Spot Bond   |        |            | 9.42500   | 100.74878 | 9.42500            | 100.67316          |                   |            |  | 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            | 100.78690          |                   |            |  | 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    |        |            | 8.42500   | 102.66251 | 8.42500            | 102.59297          |                   |            |  | 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 | 83.40926  | 100.00000          | 82.86764           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total IPL6/R203 SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details                 | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For IPL6/R203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IPL7 On 05/04/2018 Spot Bond     |        |            |           | 100.00000 | 0.00000            | 101.92743          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IPL7 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IPL7</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IPL7/JIF On 05/04/2018 Spot Bond |        |            | 100.00000 | 65.72232  | 100.00000          | 67.39090           |                   |            |  | 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            | 102.00111          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IPL8 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IPL8</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IPL8/JIF On 10/10/2020 Spot Bond |        |            | 100.00000 | 16.22793  | 100.00000          | 16.10899           |                   |            |  | 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            | 100.41001          |                   |            |  | 0.00        | 1,000,000,000        | 1,055,000,000        |
| <b>Total IPL9 SPOT</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,055,000,000</b> |
| <b>Total For IPL9</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,055,000,000</b> |
| IV015 On 20/09/2017 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 100.17651          |                   |            |  | 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>             |
| <b>Total For IV016</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV017/F On 31/01/2022 Spot Bond  |        |            | 2.75000   | 101.10765 | 2.75000            | 101.08477          |                   |            |  | 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    |        |            | 5.68000   | 137.57812 | 5.68000            | 137.43425          |                   |            |  | 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>             |
| IV023 On 11/07/2017 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 101.98396          |                   |            |  | 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 27/07/2017 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 101.56447          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV024 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV024</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV025 On 12/09/2019 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 99.19742           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV025 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For IV025</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV026 On 27/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.67908           |                   |            |  | 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  |        |            | 4.46000   | 111.06759 | 4.46000            | 111.93073          |                   |            |  | 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 |        |            | 4.46000   | 110.97500 | 4.46000            | 111.93073          |                   |            |  | 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            | 100.31355          |                   |            |  | 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 14/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.62249          |                   |            |  | 0.00        | 7,500,000,000        | 2,500,000,000        |
| <b>Total IV032 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>7,500,000,000</b> | <b>2,500,000,000</b> |
| <b>Total For IV032</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>7,500,000,000</b> | <b>2,500,000,000</b> |
| IV033 On 11/02/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.11868          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV033 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV033</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV034 On 11/02/2021 Spot Bond  |        |            | 11.29500  | 108.03713 | 11.29500           | 107.93880          |                   |            |  | 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            | 104.93063          |                   |            |  | 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            | 101.91710          |                   |            |  | 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            | 99.99940           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV038 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IV038</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IV039 On 31/01/2022 Spot Bond  |        |            | 5.19000   | 127.84868 | 5.19000            | 132.97644          |                   |            |  | 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            | 99.81873           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total IV040 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------------|
| <b>Total For IV040</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| IV041 On 29/09/2021 Spot Bond  |        |            | 11.64500  | 103.91996 | 11.64500           | 103.82412          |                   |            |  | 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            | 101.15522          |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total IV042 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For IV042</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| IV043 On 21/11/2021 Spot Bond  |        |            | 11.53500  | 104.45498 | 11.53500           | 104.35953          |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total IV043 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For IV043</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| IV044 On 31/01/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.64961          |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total IV044 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For IV044</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| IV045 On 31/01/2022 Spot Bond  |        |            | 5.44000   | 131.73087 | 5.44000            | 131.59499          |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total IV045 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For IV045</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| IV046 On 21/06/2022 Spot Bond  |        |            | 100.00000 | 1.56740   | 100.00000          | 1.55276            |                   |            |  | 0.00        | 0                | 120,000,000,000        |
| <b>Total IV046 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>120,000,000,000</b> |
| <b>Total For IV046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>120,000,000,000</b> |
| IV057U On 14/07/2017 Spot Bond |        |            | 100.00000 | 95.30026  | 100.00000          | 94.55959           |                   |            |  | 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   |        |            | 9.12000   | 105.76848 | 9.12000            | 105.69161          |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total IV08 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For IV08</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| IV09 On 30/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 102.19913          |                   |            |  | 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>               |
| IV100U On 19/12/2021 Spot Bond |        |            | 100.00000 | 4.47431   | 100.00000          | 4.44889            |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total IV100U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| <b>Total For IV100U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |
| IV19A On 31/03/2028 Spot Bond  |        |            | 4.43000   | 153.88914 | 4.43000            | 153.74355          |                   |            |  | 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>               |
| IVA680 On 06/07/2017 Spot Bond |        |            | 7.60000   | 99.79221  | 7.60000            | 99.66796           |                   |            |  | 0.00        | 0                | 0                      |
| <b>Total IVA680 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVA680</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA681 On 13/07/2017 Spot Bond |        |            | 7.60000   | 99.64728  | 7.60000            | 99.52338           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA682 On 20/07/2017 Spot Bond |        |            | 7.70000   | 99.49625  | 7.70000            | 99.37110           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA682 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA682</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA686 On 17/08/2017 Spot Bond |        |            | 7.70000   | 98.91492  | 7.70000            | 98.79123           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA686 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA686</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA687 On 24/08/2017 Spot Bond |        |            | 7.70000   | 98.77064  | 7.70000            | 98.64732           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA687 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA687</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA689 On 07/09/2017 Spot Bond |        |            | 7.80000   | 98.46396  | 7.80000            | 98.33981           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA689 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA689</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA690 On 14/09/2017 Spot Bond |        |            | 7.80000   | 98.31915  | 7.80000            | 98.19536           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA690 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA690</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA691 On 21/09/2017 Spot Bond |        |            | 7.80000   | 98.17476  | 7.80000            | 98.05133           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVA691 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA691</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  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 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>      |
| IVC017 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80974          |                   |            |  | 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            | 101.80025          |                   |            |  | 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            | 101.61698          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC027 On 03/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03219          |                   |            |  | 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>      |
| IVC033 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83830           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC034 On 30/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83454           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC035 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.46375           |                   |            |  | 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 |        |            | 9.19000   | 104.30490 | 9.19000            | 104.22726          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC037 On 16/07/2019 Spot Bond |        |            | 100.00000 | 30.45742  | 100.00000          | 30.25341           |                   |            |  | 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 | 25.24816  | 100.00000          | 25.06311           |                   |            |  | 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 |        |            | 9.16500   | 104.55585 | 9.16500            | 104.47823          |                   |            |  | 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            | 101.30481          |                   |            |  | 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            | 101.54285          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC048 On 06/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39397          |                   |            |  | 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            | 100.82634          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <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            | 100.46199          |                   |            |  | 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            | 101.31001          |                   |            |  | 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            | 101.11676          |                   |            |  | 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            | 99.92772           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC058 On 03/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC060 On 31/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32596          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC061 On 01/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85474           |                   |            |  | 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            | 101.23749          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC064 On 15/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37759          |                   |            |  | 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            | 100.28554          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC066 On 18/09/2017 Spot Bond |        |            | 100.00000 | 83.10721  | 100.00000          | 82.55561           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total IVC066 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For IVC066</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| IVC067 On 04/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36880          |                   |            |  | 0.00        | 200,000,000        | 200,000,000        |
| <b>Total IVC067 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>200,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| <b>Total For IVC067</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b>   | <b>200,000,000</b>   |
| IVC070 On 20/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.32635          |                   |            | 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            | 101.66033          |                   |            | 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            | 101.44018          |                   |            | 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>             |
| IVC081 On 14/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.71788          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total IVC081 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC081</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC082 On 15/07/2019 Spot Bond |        |            | 100.00000 | 16.01349  | 100.00000          | 15.89612           |                   |            | 0.00        | 0                    | 0                    |
| <b>Total IVC082 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For IVC082</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| IVC083 On 29/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 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            | 101.02260          |                   |            | 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 10/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73802          |                   |            | 0.00        | 1,930,000,000        | 1,930,000,000        |
| <b>Total IVC087 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,930,000,000</b> | <b>1,930,000,000</b> |
| <b>Total For IVC087</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,930,000,000</b> | <b>1,930,000,000</b> |
| IVC088 On 12/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70204          |                   |            | 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 31/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22711          |                   |            | 0.00        | 1,950,000,000        | 1,950,000,000        |
| <b>Total IVC089 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,950,000,000</b> | <b>1,950,000,000</b> |
| <b>Total For IVC089</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,950,000,000</b> | <b>1,950,000,000</b> |
| IVC090 On 31/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24828          |                   |            | 0.00        | 2,300,000,000        | 2,600,000,000        |
| <b>Total IVC090 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>2,300,000,000</b> | <b>2,600,000,000</b> |
| <b>Total For IVC090</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>2,300,000,000</b> | <b>2,600,000,000</b> |
| IVC092 On 23/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79889          |                   |            | 0.00        | 0                    | 0                    |
| <b>Total IVC092 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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            | 100.76654          |                   |            |  | 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 |        |            | 10.01500  | 103.33926 | 10.01500           | 103.25651          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC094 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC094</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC097 On 14/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85023           |                   |            |  | 0.00        | 0                | 50,000,000        |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| IVC098 On 14/06/2018 Spot Bond |        |            | 8.59000   | 100.63397 | 8.59000            | 100.56462          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC101 On 24/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42456          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC102 On 31/01/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46680          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC103 On 29/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84781           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC105 On 08/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39321          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC106 On 13/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25842          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC107 On 29/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84942           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC108 On 29/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.99329          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC109 On 19/05/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95806          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC110 On 19/05/2021 Spot Bond |        |            | 9.66500   | 101.32439 | 9.66500            | 101.24646          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC111 On 19/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86366          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC112 On 24/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73853          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC113 On 26/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71661          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC114 On 14/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23822          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC68U On 07/12/2020 Spot Bond |        |            | 100.00000 | 9.15488   | 100.00000          | 9.10287            |                   |            |  | 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 | 56.12559  | 100.00000          | 55.71868           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC73U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC73U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC74U On 22/09/2017 Spot Bond |        |            | 100.00000 | 82.33308  | 100.00000          | 81.79142           |                   |            |  | 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 | 6.61641   | 100.00000          | 6.57882            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC80U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC80U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC84U On 01/08/2021 Spot Bond |        |            | 100.00000 | 5.83700   | 100.00000          | 5.80384            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC84U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC84U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC85U On 12/08/2021 Spot Bond |        |            | 100.00000 | 5.71633   | 100.00000          | 5.68386            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC85U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC85U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC91U On 07/11/2021 Spot Bond |        |            | 100.00000 | 4.84579   | 100.00000          | 4.81826            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC91U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For IVC91U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC95U On 02/12/2021 Spot Bond |        |            | 100.00000 | 4.62111   | 100.00000          | 4.59486            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC95U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC95U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC96U On 02/12/2021 Spot Bond |        |            | 100.00000 | 4.62111   | 100.00000          | 4.59486            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC96U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC96U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| IVC99U On 14/12/2021 Spot Bond |        |            | 100.00000 | 4.51699   | 100.00000          | 4.49133            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total IVC99U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For IVC99U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| JAS01 On 31/01/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.52316          |                   |            |  | 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>          |
| KAP002 On 13/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25952          |                   |            |  | 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            | 100.44432          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total KAP003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For KAP003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| KAP005 On 29/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86001           |                   |            |  | 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>          |
| KAP006 On 29/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85104           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total KAP006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For KAP006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| KAP007 On 26/10/2021 Spot Bond |        |            | 9.56500   | 103.98598 | 9.56500            | 103.90637          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total KAP007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For KAP007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| KAP008 On 28/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65226          |                   |            |  | 0.00        | 0                | 60,000,000        |
| <b>Total KAP008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| <b>Total For KAP008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| KAP009 On 24/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77876          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total KAP009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For KAP009</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP04 On 01/07/2019 Spot Bond |        |            | 100.00000 | 24.77720  | 100.00000          | 24.59559           |                   |            | 0.00        | 0                | 0             |
| <b>Total KAP04U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP04U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KSB00 On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.11659          |                   |            | 0.00        | 0                | 0             |
| <b>Total KSB007 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KSB007</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KSB00 On 01/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53014          |                   |            | 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>      |
| KSB00 On 05/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51523          |                   |            | 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  |        |            | 8.93000   | 132.50755 | 8.93000            | 132.41321          |                   |            | 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            | 100.04805          |                   |            | 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>      |
| LBK07 On 16/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03412          |                   |            | 0.00        | 0                | 0             |
| <b>Total LBK07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LBK07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LBK08 On 30/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43340          |                   |            | 0.00        | 0                | 0             |
| <b>Total LBK08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LBK08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LBK08 On 30/10/2019 Spot Bond |        |            | 100.00000 | 24.59524  | 100.00000          | 24.41498           |                   |            | 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 |        |            | 9.68000   | 100.61629 | 9.68000            | 100.53878          |                   |            | 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   | 100.74318 | 9.62000            | 100.66604          |                   |            | 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>      |
| LBK12 On 25/02/2020 Spot Bond |        |            | 9.71000   | 103.22004 | 9.71000            | 103.13896          |                   |            | 0.00        | 0                | 0             |
| <b>Total LBK12U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For LBK12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK14L On 31/03/2018 Spot Bond |        |            | 100.00000 | 66.63111  | 100.00000          | 66.14275           |                   |            |  | 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            | 102.05507          |                   |            |  | 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            | 100.62554          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK17 On 22/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02359          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK18 On 22/03/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.83911           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK19 On 23/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK20 On 08/06/2022 Spot Bond  |        |            | 10.29000  | 100.14794 | 10.29000           | 100.06561          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL02 On 13/08/2017 Spot Bond  |        |            | 8.73500   | 102.65578 | 8.73500            | 102.58297          |                   |            |  | 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  |        |            | 9.37500   | 100.47036 | 9.37500            | 100.39493          |                   |            |  | 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  |        |            | 9.38000   | 102.74858 | 9.38000            | 102.67055          |                   |            |  | 0.00        | 0                | 580,000,000          |
| <b>Total LGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b>   |
| <b>Total For LGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b>   |
| LGL05 On 12/12/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.47931          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL06 On 04/10/2022 Spot Bond  |        |            | 9.82500   | 103.79794 | 9.82500            | 103.71637          |                   |            |  | 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> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|----------------------|
| <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            | 102.72567          |                   |                             | 0.00        | 1,000,000,000        | 1,000,000,000        |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| LHL17 On 14/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38273          |                   |                             | 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 |        |            | 12.92000  | 102.01157 | 12.92000           | 101.90750          |                   |                             | 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 |        |            | 13.68000  | 102.85462 | 13.68000           | 102.74372          |                   | 1,368,000,000,000.00        | 0.00        | 100,000,000          | 50,000,000           |
| <b>Total LHL19 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,368,000,000,000.00</b> | <b>0.00</b> | <b>100,000,000</b>   | <b>50,000,000</b>    |
| <b>Total For LHL19</b>        |        |            |           |           |                    |                    |                   | <b>1,368,000,000,000.00</b> | <b>0.00</b> | <b>100,000,000</b>   | <b>50,000,000</b>    |
| LHL22 On 13/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26908          |                   |                             | 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 | 0.00000            | 101.43523          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total LHL26 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For LHL26</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| LOM01 On 25/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.54539          |                   |                             | 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 20/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79380          |                   |                             | 0.00        | 0                    | 0                    |
| <b>Total LRFA2 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For LRFA2</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| 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            | 101.22738          |                   |                             | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <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            | 100.89153          |                   |            | 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>      |
| MAQ09 On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01753          |                   |            | 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 11/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32317          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ093 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ093</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ09 On 01/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28889          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ096 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ096</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 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            | 102.48260          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ0A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 31/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.10683          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ0A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 31/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.20489          |                   |            | 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>      |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.40046          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ0A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A5</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0J On 28/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.41577          |                   |            | 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 | 0.00000            | 102.34018          |                   |            | 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>      |
| MAQ10 On 17/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.85787           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ101 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total For MAQ101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MAQ10 On 15/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.25792           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total MAQ103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MAQ103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF03 On 01/10/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.93771           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total MBF030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF04 On 07/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.07562          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total MBF042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF04 On 13/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.91049          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total MBF045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF045</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF04 On 17/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.15813          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total MBF046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF04 On 07/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.91782          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total MBF047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For MBF047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| MBF04 On 14/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.69738          |                   |            |  | 0.00        | 1,340,000,000        | 670,000,000        |
| <b>Total MBF049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,340,000,000</b> | <b>670,000,000</b> |
| <b>Total For MBF049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,340,000,000</b> | <b>670,000,000</b> |
| MBF05 On 16/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.22413          |                   |            |  | 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 | 30.76072  | 100.00000          | 30.53770           |                   |            |  | 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            | 99.89413           |                   |            |  | 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            | 100.40034          |                   |            |  | 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>           |
| MBF05 On 27/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.91608           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total MBF054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For MBF054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBF05: On 27/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91174           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBF055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBF055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBLSA On 30/10/2017 Spot Bond  |        |            | 2.30000   | 99.21228  | 2.30000            | 98.66665           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBLSA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBLSA2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBLSA On 11/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 97.23844           |                   |            |  | 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>      |
| MBP03 On 12/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.26820          |                   |            |  | 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>      |
| MBP03 On 11/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.72495          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP03 On 26/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66991          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP29 On 23/09/2017 Spot Bond  |        |            | 100.00000 | 97.52158  | 100.00000          | 96.75771           |                   |            |  | 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 | 94.52276  | 100.00000          | 93.80487           |                   |            |  | 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 | 94.54366  | 100.00000          | 93.82561           |                   |            |  | 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 | 90.72247  | 100.00000          | 90.06822           |                   |            |  | 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>      |
| MBP34 On 29/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.23426          |                   |            |  | 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  |        |            | 8.82000   | 102.08142 | 8.82000            | 102.00923          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBSA01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For MBSA01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 8.00000   | 103.44058 | 8.00000            | 103.37410          |                   |            | 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 |        |            | 8.87000   | 101.78595 | 8.87000            | 101.71357          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MBSA02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBSA02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBSA0 On 15/04/2019 Spot Bond |        |            | 8.91000   | 101.72052 | 8.91000            | 101.64786          |                   |            | 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            | 104.18310          |                   |            | 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            | 104.34418          |                   |            | 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 |        |            | 8.84000   | 100.47197 | 8.84000            | 105.05660          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MEFBS4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MEFBS4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MEFSB On 05/01/2022 Spot Bond |        |            | 9.42000   | 101.89071 | 9.42000            | 106.80277          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MEFBS5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MEFBS5</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MFS1A On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01023          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MFS1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MFS1A2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MFS1B On 20/09/2019 Spot Bond |        |            | 9.48000   | 101.69908 | 9.48000            | 101.62144          |                   |            | 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>           |
| MMIG0 On 17/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.55656           |                   |            | 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 17/03/2021 Spot Bond |        |            | 9.29500   | 105.11283 | 9.29500            | 105.03501          |                   |            | 0.00        | 0                | 400,000,000        |
| <b>Total MMIG02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| <b>Total For MMIG02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b> |
| MMIG0 On 01/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08395          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MMIG03 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For MMIG03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 12/08/2025 Spot Bond  |        |            | 11.33000  | 103.99612 | 11.33000           | 103.90119          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MMIG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMIG04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 12/08/2022 Spot Bond  |        |            | 10.37500  | 105.88587 | 10.37500           | 105.79714          |                   |            |  | 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> |
| MTN04 On 13/07/2017 Spot Bond  |        |            | 9.03500   | 104.62473 | 9.03500            | 104.54742          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MTN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MTN04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MTN08 On 19/04/2019 Spot Bond  |        |            | 100.00000 | 33.31260  | 100.00000          | 33.06844           |                   |            |  | 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 | 32.29763  | 100.00000          | 32.08366           |                   |            |  | 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>             |
| MTNC1 On 15/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89134          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MTNC18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MTNC18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MTNC1 On 15/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92492          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MTNC19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MTNC19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MWA1L On 18/07/2021 Spot Bond  |        |            | 100.00000 | 2.66693   | 100.00000          | 2.64738            |                   |            |  | 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            | 100.81919          |                   |            |  | 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 | 11.79537  | 100.89771          | 11.70916           |                   |            |  | 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 | 11.91204  | 100.61875          | 11.82520           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total N4A302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4A302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4A305 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total N4A305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For N4A305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A305 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A311 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A405 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A408 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A408 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A408</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N4A411 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N4A411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N4A411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| N5C23 On 20/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.15104          |                   |            |  | 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 20/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02112          |                   |            |  | 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            | 109.29147          |                   |            |  | 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>      |
| N5F23U On 20/06/2023 Spot Bond |        |            | 100.00000 | 11.21217  | 100.00000          | 11.13088           |                   |            |  | 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>      |
| N5G23U On 20/06/2023 Spot Bond |        |            | 100.00000 | 11.96867  | 100.00000          | 11.88191           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total N5G23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For N5G23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NAM01 On 19/11/2022 Spot Bond  |        |            | 10.17500  | 93.03158  | 10.17500           | 92.95633           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NAM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NAM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NAM02 On 29/06/2020 Spot Bond  |        |            | 9.13500   | 101.10927 | 9.13500            | 101.03485          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NAM02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| <b>Total For NAM02</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NAM03 On 01/08/2023 Spot Bond |        |            | 9.67500   | 105.75357 | 9.67500            | 105.67079          |                   |                             | 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 |        |            | 10.33000  | 105.23427 | 10.33000           | 105.14646          |                   |                             | 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 |        |            | 8.64500   | 101.49017 | 8.64500            | 101.42018          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK11A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK11A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK12 On 19/03/2021 Spot Bond |        |            | 9.32000   | 102.68235 | 9.32000            | 102.60613          |                   |                             | 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   | 102.49669 | 9.38000            | 102.42013          |                   |                             | 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 |        |            | 9.37500   | 104.33276 | 9.37500            | 104.25486          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK13A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK13A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK14 On 25/06/2021 Spot Bond |        |            | 8.89500   | 101.30549 | 8.89500            | 101.25706          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK14A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK14A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK15 On 11/02/2022 Spot Bond |        |            | 9.34500   | 101.21201 | 9.34500            | 101.13543          |                   |                             | 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>             |
| NBK15 On 27/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70216          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK15B SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK15B</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK16 On 12/02/2025 Spot Bond |        |            | 10.23000  | 99.35633  | 10.23000           | 99.27421           |                   | 2,455,200,000,000.00        |             | 240,000,000        | 980,000,000          |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>2,455,200,000,000.00</b> |             | <b>240,000,000</b> | <b>980,000,000</b>   |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   | <b>2,455,200,000,000.00</b> |             | <b>240,000,000</b> | <b>980,000,000</b>   |
| NBK17 On 22/04/2026 Spot Bond |        |            | 9.76500   | 102.81755 | 9.76500            | 102.73723          |                   | 0.00                        |             | 0                  | 1,120,000,000        |
| <b>Total NBK17A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>1,120,000,000</b> |
| <b>Total For NBK17A</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>1,120,000,000</b> |
| NBK18 On 01/06/2020 Spot Bond |        |            | 9.11000   | 100.99888 | 9.11000            | 100.92516          |                   | 0.00                        |             | 0                  | 100,000,000          |
| <b>Total NBK18A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>100,000,000</b>   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| <b>Total For NBK18A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>100,000,000</b>   |
| NBK19, On 01/06/2022 Spot Bond |        |            | 9.49500   | 101.20601 | 9.49500            | 101.12908          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK19A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK19A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK19I On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93803           |                   |                             | 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 | 100.00000 | 100.00000          | 99.18479           |                   |                             | 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 |        |            | 10.32000  | 100.92219 | 10.32000           | 100.83899          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK20I On 25/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.09776           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK20B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK20B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK21, On 21/07/2027 Spot Bond |        |            | 10.98000  | 102.46276 | 10.98000           | 102.37203          |                   | 2,196,000,000,000.00        |             | 200,000,000        | 100,000,000          |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,196,000,000,000.00</b> |             | <b>200,000,000</b> | <b>100,000,000</b>   |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   | <b>2,196,000,000,000.00</b> |             | <b>200,000,000</b> | <b>100,000,000</b>   |
| NBK21I On 10/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15768          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK21B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK21B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK22, On 19/11/2022 Spot Bond |        |            | 9.71500   | 102.48449 | 9.71500            | 102.40528          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK22A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK22A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK22I On 12/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16033          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK22B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK22B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK23, On 19/11/2025 Spot Bond |        |            | 10.18000  | 103.88739 | 10.18000           | 103.80334          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK23A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK23A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK23I On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14557          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total NBK23B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK23B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK24, On 19/11/2027 Spot Bond |        |            | 10.68000  | 102.68419 | 10.68000           | 102.59713          |                   |                             | 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> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|----------------------|
| <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            | 101.06448          |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total NBK24B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK24B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| NBK25I On 17/02/2023 Spot Bond |        |            | 9.61500   | 108.24422 | 9.61500            | 108.16001          |                   |                             | 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            | 101.03634          |                   |                             | 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>             |
| NBK26I On 10/05/2023 Spot Bond |        |            | 100.00000 | 12.60898  | 100.00000          | 12.52590           |                   |                             | 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            | 102.28176          |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| NBK27I On 10/05/2026 Spot Bond |        |            | 9.97000   | 108.24165 | 9.97000            | 108.15584          |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK27A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| NBK27I On 01/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80143          |                   |                             | 0.00               | 1,000,000,000        | 1,000,000,000        |
| <b>Total NBK27B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For NBK27B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| NBK28I On 02/08/2023 Spot Bond |        |            | 9.62500   | 105.70878 | 9.62500            | 105.62647          |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| NBK28I On 19/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86829          |                   |                             | 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 |        |            | 10.23000  | 105.78861 | 10.23000           | 105.70118          |                   |                             | 0.00               | 0                    | 0                    |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>0</b>             |
| NBK29I On 18/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14443          |                   |                             | 0.00               | 0                    | 20,000,000           |
| <b>Total NBK29B SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>20,000,000</b>    |
| <b>Total For NBK29B</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             | <b>20,000,000</b>    |
| NBK30I On 20/02/2024 Spot Bond |        |            | 9.41500   | 104.21742 | 9.41500            | 104.13800          |                   | 4,707,500,000,000.00        | 500,000,000        | 500,000,000          | 500,000,000          |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,707,500,000,000.00</b> | <b>500,000,000</b> | <b>500,000,000</b>   | <b>500,000,000</b>   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   |            | <b>4,707,500,000,000.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| NBK30I On 18/02/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91777          |                   |            | 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            | 100.93756          |                   |            | 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            | 100.68642          |                   |            | 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            | 101.29238          |                   |            | 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            | 101.11872          |                   |            | 0.00                        | 0                  | 43,000,000         |
| <b>Total NBK34B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>43,000,000</b>  |
| <b>Total For NBK34B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>43,000,000</b>  |
| NBK35I On 10/05/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14250          |                   |            | 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            | 101.17205          |                   |            | 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            | 101.30055          |                   |            | 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            | 101.31154          |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total NBK38B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| <b>Total For NBK38B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 8.49000   | 109.06417 | 8.49000            | 108.99027          |                   |            | 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 | 29.31918  | 100.00000          | 29.12599           |                   |            | 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   |        |            | 11.10500  | 46.16660  | 11.10500           | 46.12666           |                   |            | 0.00                        | 0                  | 0                  |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <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            | 101.47870          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NBK41I On 20/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86838          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NBK41B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NBK41B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NBK42I On 21/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79599          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NBK43I On 20/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81764          |                   |            |  | 0.00        | 80,000,000        | 40,000,000        |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b> |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b> |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.70339          |                   |            |  | 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            | 101.00186          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NCLN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NCLN74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NCLN7 On 20/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.01286          |                   |            |  | 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            | 101.95615          |                   |            |  | 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 20/03/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.01628          |                   |            |  | 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 | 8.95030   | 100.00000          | 8.88541            |                   |            |  | 0.00        | 0                 | 0                 |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 8.95030   | 100.00000          | 8.88541            |                   |            |  | 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  |        |            | 10.27500  | 104.64415 | 10.27500           | 104.55871          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.01587          |                   |            |  | 0.00        | 0                 | 0                 |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 |        |            | 10.31000  | 103.61938 | 10.31000           | 103.53449          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN85 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01628          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN87 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN87</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01683          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01763          |                   |            |  | 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            | 100.52424          |                   |            |  | 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            | 101.82898          |                   |            |  | 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            | 99.93230           |                   |            |  | 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            | 101.82903          |                   |            |  | 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>      |
| NED01 On 22/12/2021 Spot Bond |        |            | 100.00000 | 13.48423  | 100.00000          | 13.38647           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED02 On 15/03/2022 Spot Bond |        |            | 100.00000 | 1.40834   | 100.00000          | 1.39999            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED03 On 26/05/2022 Spot Bond |        |            | 100.00000 | 13.33951  | 100.00000          | 13.24280           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED13 On 25/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.41346          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details              | 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 29/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02122          |                   |            |  | 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 08/04/2019 Spot Bond |        |            | 9.37000   | 104.03648 | 9.37000            | 103.95842          |                   |            |  | 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 08/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.14306          |                   |            |  | 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 14/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83926          |                   |            |  | 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 16/01/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83941          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NED18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NED18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED19 On 01/07/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.70751          |                   |            |  | 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 |        |            | 10.73000  | 101.25846 | 10.73000           | 106.80277          |                   |            |  | 0.00        | 0                | 2,990,000,000        |
| <b>Total NED20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,990,000,000</b> |
| <b>Total For NED20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,990,000,000</b> |
| NED9 On 06/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.68433          |                   |            |  | 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   | 108.67549 | 9.44500            | 108.59376          |                   |            |  | 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            | 103.52304          |                   |            |  | 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            | 101.04663          |                   |            |  | 0.00        | 20,000,000       | 10,000,000           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total NEDT1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b>  | <b>10,000,000</b> |
| <b>Total For NEDT1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b>  | <b>10,000,000</b> |
| NET50 On 08/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.11049          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total NET50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For NET50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| NGL01 On 22/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.23740          |                   |            |  | 0.00        | 60,000,000         | 30,000,000        |
| <b>Total NGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b>  | <b>30,000,000</b> |
| <b>Total For NGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b>  | <b>30,000,000</b> |
| NGL02 On 15/03/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.08963          |                   |            |  | 0.00        | 140,000,000        | 70,000,000        |
| <b>Total NGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,000</b> |
| <b>Total For NGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,000</b> |
| NGL03 On 26/05/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89166          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total NGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For NGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 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  | 101.61031 | 13.50000           | 101.50215          |                   |            |  | 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            | 100.42200          |                   |            |  | 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 |        |            | 3.32000   | 106.26917 | 3.32000            | 121.02536          |                   |            |  | 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   | 168.85342 | 3.45000            | 168.70697          |                   |            |  | 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 |        |            | 3.71000   | 117.92832 | 3.71000            | 117.82319          |                   |            |  | 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 |        |            | 3.92000   | 158.85423 | 3.92000            | 161.03585          |                   |            |  | 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 |        |            | 3.99000   | 160.02006 | 3.99000            | 160.01163          |                   |            |  | 0.00        | 0                  | 0                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB17 On 31/01/2038 Spot Bond |        |            | 3.81000   | 80.94103  | 3.81000            | 103.58622          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NMP20 On 24/07/2020 Spot Bond  |        |            | 8.53000   | 106.11802 | 8.53000            | 106.04458          |                   |            |  | 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>      |
| NQ1A10 On 22/05/2020 Spot Bond |        |            | 9.16000   | 103.96036 | 9.16000            | 104.12846          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A10 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>      |
| NQ1A16 On 22/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73945          |                   |            |  | 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>      |
| NQ1A17 On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68639          |                   |            |  | 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            | 100.77410          |                   |            |  | 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>      |
| NQ1A21 On 22/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75253          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A23 On 22/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79995          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A24 On 22/05/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A25 On 22/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75253          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1B10 On 22/05/2020 Spot Bond |        |            | 9.36000   | 103.97096 | 9.36000            | 104.13601          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total NQ1B10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B1: On 22/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81331          |                   |            |  | 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 22/05/2052 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81893          |                   |            |  | 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>             |
| NQ1B1: On 22/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.76982          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2020 Spot Bond  |        |            | 9.56000   | 103.98160 | 9.56000            | 104.14361          |                   |            |  | 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 22/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.77846          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2052 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.85601          |                   |            |  | 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>             |
| NQ1C1 On 22/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.78278          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total NQ1C19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For NQ1C19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| NQF1D On 22/05/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.94215          |                   |            |  | 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 22/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.79574          |                   |            |  | 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            | 100.88287          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQF1D8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQF1D8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NRA01: On 30/11/2018 Spot Bond |        |            | 8.60000   | 105.66600 | 8.60000            | 105.59310          |                   |            |  | 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 |        |            | 9.29500   | 114.09753 | 9.29500            | 114.01306          |                   |            |  | 0.00        | 0                | 300,000,000          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total NRA022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b>   |
| <b>Total For NRA022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b>   |
| NRA02: On 31/05/2023 Spot Bond |        |            | 3.65000   | 173.78463 | 3.65000            | 173.63115          |                   |            |  | 0.00        | 0                | 7,700,000,000        |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,700,000,000</b> |
| <b>Total For NRA023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,700,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 11.03000  | 108.66862 | 11.03000           | 108.57304          |                   |            |  | 0.00        | 0                | 5,540,000,000        |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,540,000,000</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,540,000,000</b> |
| NRA02: On 30/11/2028 Spot Bond |        |            | 100.00000 | 12.98469  | 100.00000          | 12.89867           |                   |            |  | 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            | 100.31610          |                   |            |  | 0.00        | 0                | 300,000,000          |
| <b>Total NTC16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b>   |
| <b>Total For NTC16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b>   |
| NTC18 On 27/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.08515          |                   |            |  | 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            | 101.42581          |                   |            |  | 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>             |
| OML02 On 27/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.23857          |                   |            |  | 0.00        | 0                | 62,000,000           |
| <b>Total OML02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>62,000,000</b>    |
| <b>Total For OML02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>62,000,000</b>    |
| OML03 On 27/11/2019 Spot Bond  |        |            | 9.68000   | 99.84235  | 9.68000            | 99.76545           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OML03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML04 On 19/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.22473          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OML04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML05 On 19/03/2020 Spot Bond  |        |            | 9.82500   | 102.44410 | 9.82500            | 102.36402          |                   |            |  | 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  |        |            | 10.55500  | 101.88545 | 10.55500           | 101.80006          |                   |            |  | 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  |        |            | 11.43000  | 100.51329 | 11.43000           | 100.42225          |                   |            |  | 0.00        | 0                | 960,000,000          |

| 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 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 14/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.51488          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OML08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML09 On 14/09/2022 Spot Bond |        |            | 10.54500  | 104.44313 | 10.54500           | 104.35567          |                   |            |  | 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 |        |            | 11.43000  | 102.74967 | 11.43000           | 102.65661          |                   |            |  | 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  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 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>             |
| PMM29 On 04/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34691          |                   |            |  | 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            | 100.38636          |                   |            |  | 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>             |
| PMM33 On 01/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49754          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM34 On 07/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.98160           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM35 On 06/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13414          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM36 On 04/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20108          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM37 On 27/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.65526          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PMM37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PMM37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PMM38 On 12/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23269          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total PMM38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC00: On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.38260           |                   |            |  | 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            | 98.11998           |                   |            |  | 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>      |
| 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 27/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42964          |                   |            |  | 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 27/01/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37851          |                   |            |  | 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 27/01/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.50916          |                   |            |  | 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 27/01/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.53952          |                   |            |  | 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>      |
| PRE2A On 20/02/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.92617          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE2A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE2A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE2A: On 20/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01616          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE2A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE2A: On 20/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.09483          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE2B On 20/02/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.25195          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PRE2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PRE2B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PRE2C On 20/02/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.27437          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                  | Contracts Traded         | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|--------------------------|---------------|
| <b>Total PRE2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>                 | <b>0</b>      |
| <b>Total For PRE2C1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>                 | <b>0</b>      |
| PRE2D On 20/02/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.29679          |                   |                               | 0.00                   | 0                        | 0             |
| <b>Total PRE2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>                 | <b>0</b>      |
| <b>Total For PRE2D1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>                 | <b>0</b>      |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.57000   | 112.50176 | 8.53000            | 112.70196          |                   | 948,442,556,175,000.00        | 1,744,275,677,500      | 1,049,436,552,900        |               |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>18,442,556,175,000.00</b>  | <b>744,275,677,500</b> | <b>1,049,436,552,900</b> |               |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   | <b>18,442,556,175,000.00</b>  | <b>744,275,677,500</b> | <b>1,049,436,552,900</b> |               |
| R197 On 07/12/2023 Spot Bond  |        |            | 2.45000   | 293.83227 | 2.45000            | 293.60117          |                   | 213,797,780,000.00            | 87,264,400             | 15,254,620,000           |               |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>213,797,780,000.00</b>     | <b>87,264,400</b>      | <b>15,254,620,000</b>    |               |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   | <b>213,797,780,000.00</b>     | <b>87,264,400</b>      | <b>15,254,620,000</b>    |               |
| R202 On 07/12/2033 Spot Bond  |        |            | 2.42000   | 239.79294 | 2.43000            | 239.29846          |                   | 58,140,261,146,000.00         | 24,024,901,300         | 226,646,210,000          |               |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>58,140,261,146,000.00</b>  | <b>24,024,901,300</b>  | <b>226,646,210,000</b>   |               |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   | <b>58,140,261,146,000.00</b>  | <b>24,024,901,300</b>  | <b>226,646,210,000</b>   |               |
| R2023 On 28/02/2023 Spot Bond |        |            | 8.00000   | 101.34413 | 7.97500            | 101.39116          |                   | 751,241,451,200,000.00        | 343,905,181,400        | 608,041,633,700          |               |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>751,241,451,200,000.00</b> | <b>343,905,181,400</b> | <b>608,041,633,700</b>   |               |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   | <b>751,241,451,200,000.00</b> | <b>343,905,181,400</b> | <b>608,041,633,700</b>   |               |
| R203 On 15/09/2017 Spot Bond  |        |            | 7.45000   | 102.43151 | 7.47500            | 102.36405          |                   | 425,022,500,000,000.00        | 57,050,000,000         | 668,190,000,000          |               |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>425,022,500,000,000.00</b> | <b>57,050,000,000</b>  | <b>668,190,000,000</b>   |               |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   | <b>425,022,500,000,000.00</b> | <b>57,050,000,000</b>  | <b>668,190,000,000</b>   |               |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.10000   | 95.06482  | 9.10000            | 94.99474           |                   | 871,981,282,900,000.00        | 95,822,119,000         | 779,324,552,100          |               |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>871,981,282,900,000.00</b> | <b>95,822,119,000</b>  | <b>779,324,552,100</b>   |               |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   | <b>871,981,282,900,000.00</b> | <b>95,822,119,000</b>  | <b>779,324,552,100</b>   |               |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.30000   | 93.59800  | 9.30000            | 93.52828           |                   | 161,725,266,480,000.00        | 17,389,813,600         | 384,374,756,200          |               |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>161,725,266,480,000.00</b> | <b>17,389,813,600</b>  | <b>384,374,756,200</b>   |               |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   | <b>161,725,266,480,000.00</b> | <b>17,389,813,600</b>  | <b>384,374,756,200</b>   |               |
| R2035 On 28/02/2035 Spot Bond |        |            | 9.56000   | 97.03136  | 9.56000            | 96.95751           |                   | 675,969,298,520,000.00        | 384,515,617,000        | 487,487,593,300          |               |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>675,969,298,520,000.00</b> | <b>384,515,617,000</b> | <b>487,487,593,300</b>   |               |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   | <b>675,969,298,520,000.00</b> | <b>384,515,617,000</b> | <b>487,487,593,300</b>   |               |
| R2037 On 31/01/2037 Spot Bond |        |            | 9.66500   | 93.25457  | 9.66500            | 93.18166           |                   | 554,149,162,292,000.00        | 781,598,464,800        | 989,475,924,000          |               |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>554,149,162,292,000.00</b> | <b>781,598,464,800</b> | <b>989,475,924,000</b>   |               |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   | <b>554,149,162,292,000.00</b> | <b>781,598,464,800</b> | <b>989,475,924,000</b>   |               |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.43000   | 100.89570 | 7.42000            | 100.84937          |                   | 778,252,698,976,000.00        | 104,744,643,200        | 266,093,414,300          |               |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>778,252,698,976,000.00</b> | <b>104,744,643,200</b> | <b>266,093,414,300</b>   |               |
| <b>Total For R204</b>         |        |            |           |           |                    |                    |                   | <b>778,252,698,976,000.00</b> | <b>104,744,643,200</b> | <b>266,093,414,300</b>   |               |
| R2040 On 31/01/2040 Spot Bond |        |            | 9.71000   | 97.15918  | 9.71000            | 97.08287           |                   | 908,264,999,486,000.00        | 196,525,746,600        | 555,748,863,200          |               |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,264,999,486,000.00</b> | <b>196,525,746,600</b> | <b>555,748,863,200</b>   |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>18,264,999,486,000.00</b> | <b>196,525,746,600</b> | <b>555,748,863,200</b>   |
| R2044 On 31/01/2044 Spot Bond |        |            | 9.77500   | 93.85511  | 9.77500            | 93.78091           |                   |            | 828,047,436,150,000.00       | 391,616,106,000        | 816,555,049,700          |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,047,436,150,000.00</b> | <b>391,616,106,000</b> | <b>316,555,049,700</b>   |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>18,047,436,150,000.00</b> | <b>391,616,106,000</b> | <b>316,555,049,700</b>   |
| R2048 On 28/02/2048 Spot Bond |        |            | 9.72000   | 93.34499  | 9.72000            | 93.27279           |                   |            | 231,185,032,680,000.00       | 641,068,419,000        | 1,337,235,687,200        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>11,185,032,680,000.00</b> | <b>641,068,419,000</b> | <b>337,235,687,200</b>   |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>11,185,032,680,000.00</b> | <b>641,068,419,000</b> | <b>337,235,687,200</b>   |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.50000   | 102.66707 | 7.48000            | 102.65014          |                   |            | 892,809,448,500,000.00       | 119,041,259,800        | 466,629,099,200          |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,809,448,500,000.00</b> | <b>119,041,259,800</b> | <b>466,629,099,200</b>   |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>12,809,448,500,000.00</b> | <b>119,041,259,800</b> | <b>466,629,099,200</b>   |
| R208 On 31/03/2021 Spot Bond  |        |            | 7.60500   | 98.83624  | 7.59500            | 98.80753           |                   |            | 412,436,519,820,000.00       | 54,232,284,000         | 776,333,466,500          |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,436,519,820,000.00</b> | <b>54,232,284,000</b>  | <b>776,333,466,500</b>   |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>12,436,519,820,000.00</b> | <b>54,232,284,000</b>  | <b>776,333,466,500</b>   |
| R209 On 31/03/2036 Spot Bond  |        |            | 9.57000   | 72.78067  | 9.52000            | 73.06215           |                   |            | 927,476,659,424,000.00       | 514,887,843,200        | 1,061,836,117,900        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,476,659,424,000.00</b> | <b>514,887,843,200</b> | <b>1,061,836,117,900</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>17,476,659,424,000.00</b> | <b>514,887,843,200</b> | <b>1,061,836,117,900</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 2.44000   | 184.70789 | 2.43000            | 184.73463          |                   |            | 80,766,928,000.00            | 33,101,200             | 103,339,030,000          |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>80,766,928,000.00</b>     | <b>33,101,200</b>      | <b>103,339,030,000</b>   |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>80,766,928,000.00</b>     | <b>33,101,200</b>      | <b>103,339,030,000</b>   |
| R212 On 31/01/2022 Spot Bond  |        |            | 2.44500   | 149.42947 | 2.44000            | 149.34348          |                   |            | 194,338,059,216,000.00       | 79,483,868,800         | 173,245,760,000          |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,338,059,216,000.00</b> | <b>79,483,868,800</b>  | <b>173,245,760,000</b>   |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>14,338,059,216,000.00</b> | <b>79,483,868,800</b>  | <b>173,245,760,000</b>   |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.24000   | 85.02992  | 9.19500            | 85.27144           |                   |            | 261,532,617,880,000.00       | 569,429,937,000        | 438,727,537,900          |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>11,532,617,880,000.00</b> | <b>569,429,937,000</b> | <b>438,727,537,900</b>   |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>11,532,617,880,000.00</b> | <b>569,429,937,000</b> | <b>438,727,537,900</b>   |
| R214 On 28/02/2041 Spot Bond  |        |            | 9.64000   | 72.99864  | 9.64000            | 72.94263           |                   |            | 827,044,342,932,000.00       | 293,261,861,300        | 795,126,258,600          |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,044,342,932,000.00</b> | <b>293,261,861,300</b> | <b>795,126,258,600</b>   |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>17,044,342,932,000.00</b> | <b>293,261,861,300</b> | <b>795,126,258,600</b>   |
| RCG01 On 24/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49311          |                   |            | 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            | 101.38544          |                   |            | 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            | 102.82140          |                   |            | 0.00                         | 0                      | 0                        |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <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 10/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.57535          |                   |            |  | 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>          |
| RCSB2 On 24/07/2017 Spot Bond  |        |            | 100.00000 | 92.87532  | 100.00000          | 92.17172           |                   |            |  | 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>          |
| RCSB6 On 31/03/2018 Spot Bond  |        |            | 100.00000 | 66.47961  | 100.00000          | 68.13230           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total RCSB6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RCSB6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RDF011 On 04/09/2017 Spot Bond |        |            | 100.00000 | 98.47280  | 100.00000          | 97.67652           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total RDF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RDF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RDF021 On 04/12/2020 Spot Bond |        |            | 100.00000 | 13.39746  | 100.00000          | 13.28140           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total RDF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RDF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RDF031 On 04/04/2018 Spot Bond |        |            | 100.00000 | 64.09648  | 100.00000          | 63.58548           |                   |            |  | 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>          |
| RDF041 On 04/10/2018 Spot Bond |        |            | 100.00000 | 42.79936  | 100.00000          | 42.45815           |                   |            |  | 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>          |
| RDF051 On 04/12/2019 Spot Bond |        |            | 100.00000 | 21.51996  | 100.00000          | 21.34840           |                   |            |  | 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            | 100.27366          |                   |            |  | 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            | 100.96076          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total RDFB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| <b>Total For RDFB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>0</b>          |
| RDFB0 On 27/11/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.76086          |                   |            |  | 0.00        | 20,000,000        | 10,000,000        |
| <b>Total RDFB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| <b>Total For RDFB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,000</b> |
| RDFB0 On 22/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.66523          |                   |            |  | 0.00        | 390,000,000       | 195,000,000       |

| 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 RDFB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>390,000,000</b> | <b>195,000,000</b> |
| <b>Total For RDFB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>390,000,000</b> | <b>195,000,000</b> |
| RDFB0 On 22/03/2019 Spot Bond  |        |            | 100.00000 | 28.60366  | 100.00000          | 28.39628           |                   |            |  | 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            | 100.04267          |                   |            |  | 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            | 99.92155           |                   |            |  | 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            | 100.53817          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RDFB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RDFB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RDFB1 On 27/03/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90852           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RDFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RDFB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RDFB1 On 27/03/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.90618           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RDFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RDFB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RDFC3 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.31944          |                   |            |  | 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            | 101.83029          |                   |            |  | 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>           |
| RDFC3 On 22/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.05950          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RDFC36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RDFC36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RDFC3 On 04/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.49016          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total RDFC38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RDFC38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| REB01 On 21/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.90864          |                   |            |  | 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 | 60.74424  | 100.00000          | 60.30384           |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total REB01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REB01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REB02 On 21/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83513          |                   |            |  | 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 17/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79838          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total REBC05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REBC05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED20 On 05/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.57455          |                   |            |  | 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            | 102.71451          |                   |            |  | 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            | 103.26383          |                   |            |  | 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>      |
| RED20 On 05/01/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.68160          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED204 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED204</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED30 On 16/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12992          |                   |            |  | 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 | 58.19998  | 100.00000          | 57.77803           |                   |            |  | 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 | 28.63658  | 100.00000          | 28.42897           |                   |            |  | 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 | 16.56527  | 100.00000          | 16.44516           |                   |            |  | 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 | 11.70597  | 100.00000          | 11.62110           |                   |            |  | 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            | 101.17126          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total RES15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES18 On 05/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.23023          |                   |            |  | 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            | 100.40567          |                   |            |  | 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            | 101.61134          |                   |            |  | 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>      |
| RES34 On 25/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.95921          |                   |            |  | 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            | 100.74700          |                   |            |  | 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            | 101.58843          |                   |            |  | 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>      |
| RES37 On 12/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.71357          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES38 On 01/08/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.31857          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES39I On 03/05/2018 Spot Bond |        |            | 100.00000 | 57.67489  | 100.00000          | 57.13637           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RMBI0€ 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>      |
| RP014 On 27/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 78.67557           |                   |            |  | 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>      |
| RP020 On 12/02/2020 Spot Bond  |        |            | 100.00000 | 22.37555  | 100.00000          | 22.21332           |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| <b>Total RP020 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For RP020</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| RPP011 On 31/08/2018 Spot Bond |        |            | 100.00000 | 34.96110  | 100.00000          | 34.71035           |                   |                              | 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 | 20.58757  | 100.00000          | 20.36288           |                   |                              | 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            | 101.75653          |                   |                              | 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            | 48.07516           |                   |                              | 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   |        |            | 9.27500   | 103.96517 | 9.27500            | 103.88794          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| RW23 On 10/12/2023 Spot Bond   |        |            | 9.65500   | 99.72205  | 9.65500            | 99.64500           |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| RW28 On 10/12/2028 Spot Bond   |        |            | 10.91500  | 96.11547  | 10.91500           | 96.03177           |                   |                              | 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>           |
| S1327L On 02/08/2017 Spot Bond |        |            | 100.00000 | 90.79602  | 100.00000          | 90.12346           |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total S1327U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For S1327U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 109.07100 | 10.00000           | 108.98500          |                   |                              | 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  |        |            | 8.45500   | 101.12871 | 8.45500            | 101.06097          |                   | 20,292,000,000,000.00        | 2,400,000,000        | 2,400,000,000        |                    |
| <b>Total SBK14 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>20,292,000,000,000.00</b> | <b>2,400,000,000</b> | <b>2,400,000,000</b> |                    |
| <b>Total For SBK14</b>         |        |            |           |           |                    |                    |                   | <b>20,292,000,000,000.00</b> | <b>2,400,000,000</b> | <b>2,400,000,000</b> |                    |
| SBK16 On 15/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.41710          |                   |                              | 0.00                 | 0                    | 150,000,000        |
| <b>Total SBK16 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>150,000,000</b> |
| <b>Total For SBK16</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>150,000,000</b> |
| SBK17 On 30/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34247          |                   |                              | 0.00                 | 0                    | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <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            | 100.05826          |                   |            |  | 0.00        | 910,000,000        | 740,000,000          |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>910,000,000</b> | <b>740,000,000</b>   |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>910,000,000</b> | <b>740,000,000</b>   |
| SBK19 On 24/10/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.58278          |                   |            |  | 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 02/12/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.13517          |                   |            |  | 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 28/01/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.30852          |                   |            |  | 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            | 101.95855          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBK22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBK22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 11.27500  | 101.94445 | 11.27500           | 101.85333          |                   |            |  | 0.00        | 0                  | 1,910,000,000        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,910,000,000</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,910,000,000</b> |
| SBK24 On 19/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.34068          |                   |            |  | 0.00        | 0                  | 35,000,000           |
| <b>Total SBK24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>35,000,000</b>    |
| <b>Total For SBK24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>35,000,000</b>    |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 12.79697  | 100.00000          | 12.70318           |                   |            |  | 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 25/04/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.19978          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBK25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBK25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBK26 On 25/04/2021 Spot Bond  |        |            | 11.33500  | 104.81826 | 11.33500           | 104.72358          |                   |            |  | 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   |        |            | 8.77000   | 101.46881 | 8.77000            | 101.39745          |                   |            |  | 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> |
| SBN33 On 15/09/2017 Spot Bond  |        |            | 8.87500   | 102.11384 | 8.87500            | 102.04085          |                   |            |  | 0.00        | 0                  | 0                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|--------------------|
| <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            | 100.25554          |                   |                             | 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 |        |            | 8.09500   | 102.45050 | 8.09500            | 102.38369          |                   |                             | 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            | 100.37694          |                   |                             | 0.00               | 0                  | 0                  |
| <b>Total SBS16 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS16</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>           |
| SBS18 On 23/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68737          |                   |                             | 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 |        |            | 8.89500   | 104.32135 | 8.89500            | 104.24696          |                   |                             | 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 |        |            | 9.77000   | 102.76405 | 9.77000            | 102.68417          |                   |                             | 0.00               | 0                  | 0                  |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>           |
| SBS21 On 15/05/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.50347          |                   |                             | 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>           |
| SBS24 On 24/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10123          |                   |                             | 0.00               | 0                  | 59,000,000         |
| <b>Total SBS24 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>59,000,000</b>  |
| <b>Total For SBS24</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>59,000,000</b>  |
| SBS25 On 24/05/2019 Spot Bond |        |            | 8.26000   | 101.84024 | 8.26000            | 101.77306          |                   | 4,130,000,000,000.00        | 500,000,000        | 500,000,000        | 500,000,000        |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,130,000,000,000.00</b> | <b>500,000,000</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   | <b>4,130,000,000,000.00</b> | <b>500,000,000</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| SBS27 On 20/02/2024 Spot Bond |        |            | 9.57500   | 106.18570 | 9.57500            | 106.10343          |                   | 0.00                        | 0                  | 0                  | 0                  |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           | <b>0</b>           |
| SBS29 On 12/06/2019 Spot Bond |        |            | 8.27500   | 101.06374 | 8.27500            | 100.99659          |                   | 0.00                        | 0                  | 0                  | 0                  |
| <b>Total SBS29 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           | <b>0</b>           |
| <b>Total For SBS29</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           | <b>0</b>           |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 9.95000   | 90.51266  | 9.95000            | 90.44104           |                   | 0.00                        | 0                  | 0                  | 0                  |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| SBS30 On 12/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14831          |                   |                              | 0.00                 | 9,400,000,000        | 4,700,000,000        |
| <b>Total SBS30 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>9,400,000,000</b> | <b>4,700,000,000</b> |
| <b>Total For SBS30</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>9,400,000,000</b> | <b>4,700,000,000</b> |
| SBS31 On 27/06/2027 Spot Bond |        |            | 9.97500   | 99.18346  | 9.97500            | 99.10435           |                   | 49,875,000,000,000.00        | 5,000,000,000        | 5,000,000,000        |                      |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>19,875,000,000,000.00</b> | <b>5,000,000,000</b> | <b>5,000,000,000</b> |                      |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   | <b>19,875,000,000,000.00</b> | <b>5,000,000,000</b> | <b>5,000,000,000</b> |                      |
| SBS32 On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00598          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total SBS32 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                      |
| <b>Total For SBS32</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                      |
| SBS33 On 19/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09431          |                   |                              | 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 |        |            | 10.33000  | 101.53377 | 10.33000           | 101.45044          |                   |                              | 0.00                 | 0                    | 1,450,000,000        |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             | <b>1,450,000,000</b> |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             | <b>1,450,000,000</b> |
| SBS35 On 29/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47044          |                   |                              | 0.00                 | 0                    | 0                    |
| <b>Total SBS35 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS35</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             | <b>0</b>             |
| SBS36 On 29/01/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11218          |                   |                              | 0.00                 | 0                    | 500,000,000          |
| <b>Total SBS36 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             | <b>500,000,000</b>   |
| <b>Total For SBS36</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             | <b>500,000,000</b>   |
| SBS37 On 29/01/2020 Spot Bond |        |            | 8.46000   | 102.14044 | 8.46000            | 102.07032          |                   | 4,230,000,000,000.00         | 500,000,000          | 250,000,000          |                      |
| <b>Total SBS37 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,230,000,000,000.00</b>  | <b>500,000,000</b>   | <b>250,000,000</b>   |                      |
| <b>Total For SBS37</b>        |        |            |           |           |                    |                    |                   | <b>4,230,000,000,000.00</b>  | <b>500,000,000</b>   | <b>250,000,000</b>   |                      |
| SBS38 On 29/01/2025 Spot Bond |        |            | 9.61000   | 100.94294 | 9.61000            | 100.86445          |                   | 2,979,100,000,000.00         | 310,000,000          | 310,000,000          |                      |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,979,100,000,000.00</b>  | <b>310,000,000</b>   | <b>310,000,000</b>   |                      |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   | <b>2,979,100,000,000.00</b>  | <b>310,000,000</b>   | <b>310,000,000</b>   |                      |
| SBS39 On 29/01/2030 Spot Bond |        |            | 10.21500  | 100.41816 | 10.21500           | 100.33528          |                   | 0.00                         | 0                    | 0                    |                      |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                      |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                      |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 9.36500   | 98.23905  | 9.36500            | 98.16578           |                   | 0.00                         | 0                    | 580,000,000          |                      |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             | <b>580,000,000</b>   |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             | <b>580,000,000</b>   |
| SBS40 On 12/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36086          |                   | 0.00                         | 0                    | 2,500,000,000        |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value       | Contracts Traded  | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|----------------------|
| <b>Total SBS40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>2,500,000,000</b> |
| <b>Total For SBS40</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>2,500,000,000</b> |
| SBS41 On 12/11/2022 Spot Bond |        |            | 9.14500   | 104.68558 | 9.14500            | 104.60930          |                   |            |                           | 0.00        | 0                 | 72,000,000           |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>72,000,000</b>    |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>72,000,000</b>    |
| SBS42 On 12/11/2025 Spot Bond |        |            | 9.64500   | 106.90832 | 9.64500            | 106.82626          |                   |            | 289,350,000,000.00        |             | 30,000,000        | 30,000,000           |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>289,350,000,000.00</b> |             | <b>30,000,000</b> | <b>30,000,000</b>    |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            | <b>289,350,000,000.00</b> |             | <b>30,000,000</b> | <b>30,000,000</b>    |
| SBS43 On 12/11/2027 Spot Bond |        |            | 9.92000   | 107.04979 | 9.92000            | 106.96534          |                   |            |                           | 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            | 101.18007          |                   |            |                           | 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            | 101.66197          |                   |            |                           | 0.00        | 0                 | 2,092,500,000        |
| <b>Total SBS45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>2,092,500,000</b> |
| <b>Total For SBS45</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>2,092,500,000</b> |
| SBS46 On 15/02/2023 Spot Bond |        |            | 9.14000   | 110.36953 | 9.14000            | 110.28781          |                   |            |                           | 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            | 101.54798          |                   |            |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS48 On 31/01/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.24823          |                   |            |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS48</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS49 On 31/01/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28484          |                   |            |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS50 On 31/01/2022 Spot Bond |        |            | 9.07500   | 105.19965 | 9.07500            | 105.12230          |                   |            |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS50</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS51 On 31/01/2024 Spot Bond |        |            | 9.57000   | 104.91043 | 9.57000            | 104.82919          |                   |            |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS52 On 29/01/2030 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53248          |                   |            |                           | 0.00        | 0                 | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total SBS52 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS52</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS53 On 03/05/2027 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34300          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS53 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS53</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS54 On 12/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.26574          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS54 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS54</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS55 On 12/06/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.27509          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS56 On 12/06/2022 Spot Bond  |        |            | 9.10500   | 99.72742  | 9.10500            | 99.65467           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS56 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS56</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS57 On 12/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.27804          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS57 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS57</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS58 On 12/06/2027 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.28469          |                   |            |  | 0.00        | 8,000,000,000        | 5,500,000,000        |
| <b>Total SBS58 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>8,000,000,000</b> | <b>5,500,000,000</b> |
| <b>Total For SBS58</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>8,000,000,000</b> | <b>5,500,000,000</b> |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 3.90000   | 271.37767 | 3.90000            | 271.13251          |                   |            |  | 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>             |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 3.98000   | 197.14002 | 3.98000            | 197.02878          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBT101 On 31/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.76249           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SCM10 On 15/09/2017 Spot Bond  |        |            | 100.00000 | 83.73170  | 100.00000          | 83.17225           |                   |            |  | 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 11/02/2018 Spot Bond |        |            | 100.00000 | 57.24334  | 100.00000          | 56.82833           |                   |            |  | 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 11/02/2018 Spot Bond  |        |            | 100.00000 | 57.24334  | 100.00000          | 56.82833           |                   |            |  | 0.00        | 0                    | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 11/02/2018 Spot Bond  |        |            | 100.00000 | 57.24334  | 100.00000          | 56.82833           |                   |            |  | 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 11/02/2018 Spot Bond  |        |            | 100.00000 | 57.24334  | 100.00000          | 56.82833           |                   |            |  | 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            | 102.61462          |                   |            |  | 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            | 102.61474          |                   |            |  | 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>      |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           | 189.52060 | 0.00000            | 82.63494           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS04 On 29/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.87288           |                   |            |  | 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  |        |            | 8.74500   | 99.92817  | 8.74500            | 99.85645           |                   |            |  | 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   | 99.92813  | 8.75000            | 99.85637           |                   |            |  | 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            | 100.67902          |                   |            |  | 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  | 109.07100 | 10.00000           | 108.98500          |                   |            |  | 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>      |
| SHS19 On 10/09/2017 Spot Bond  |        |            | 9.07500   | 103.13125 | 9.07500            | 103.05580          |                   |            |  | 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            | 101.16195          |                   |            |  | 0.00        | 0                | 30,000,000    |

| 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 SHS22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>30,000,000</b>     |
| <b>Total For SHS22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>30,000,000</b>     |
| SHS23 On 29/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.86081           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SHS23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SHS23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SHS24 On 29/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.85588           |                   |            |  | 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  |        |            | 9.49500   | 100.78001 | 9.49500            | 100.70298          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SHS25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SHS25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SHS26 On 29/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.85588           |                   |            |  | 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            | 102.29804          |                   |            |  | 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 | 40.45379  | 100.00000          | 40.16051           |                   |            |  | 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>              |
| SHS30 On 05/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.99197          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SHS30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SHS30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SHS31 On 05/10/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.03514          |                   |            |  | 0.00        | 10,000,000,000        | 10,000,000,000        |
| <b>Total SHS31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| <b>Total For SHS31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| SLI3 On 15/08/2018 Spot Bond   |        |            | 8.67000   | 103.16170 | 8.67000            | 103.08916          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SLI3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SLI3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SLI4 On 15/08/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.03532          |                   |            |  | 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            | 100.98603          |                   |            |  | 0.00        | 200,000,000           | 100,000,000           |
| <b>Total SLRA1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b>    | <b>100,000,000</b>    |
| <b>Total For SLRA1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b>    | <b>100,000,000</b>    |
| SLRA2 On 15/11/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.01217          |                   |            |  | 0.00        | 0                     | 0                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <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            | 101.02817          |                   |            |  | 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            | 101.03847          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRB2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRB2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC1 On 15/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11344          |                   |            |  | 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 15/08/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13519          |                   |            |  | 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 |        |            | 8.67500   | 102.15831 | 8.67500            | 102.08689          |                   |            |  | 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            | 101.94726          |                   |            |  | 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 |        |            | 10.57500  | 55.03628  | 10.57500           | 107.36555          |                   |            |  | 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            | 100.81665          |                   |            |  | 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            | 100.92334          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA5 On 21/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80219          |                   |            |  | 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 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78754          |                   |            |  | 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            | 100.77506          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <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            | 100.79807          |                   |            |  | 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            | 100.80309          |                   |            |  | 0.00        | 230,000,000        | 115,000,000        |
| <b>Total SPDA9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>230,000,000</b> | <b>115,000,000</b> |
| <b>Total For SPDA9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>230,000,000</b> | <b>115,000,000</b> |
| SPG00: On 09/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37395          |                   |            |  | 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            | 101.38231          |                   |            |  | 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            | 101.84854          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SSA05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SSA05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SSA06 On 16/04/2020 Spot Bond  |        |            | 9.29500   | 98.55186  | 9.29500            | 98.47849           |                   |            |  | 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 31/03/2021 Spot Bond |        |            | 9.16500   | 94.04431  | 9.16500            | 93.97526           |                   |            |  | 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 |        |            | 9.16500   | 94.04431  | 9.16500            | 93.97526           |                   |            |  | 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 15/09/2017 Spot Bond |        |            | 8.35500   | 102.22954 | 8.35500            | 102.16066          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total SSN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SSN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SSN01: On 31/01/2025 Spot Bond |        |            | 3.87500   | 116.15985 | 3.87500            | 116.49733          |                   |            |  | 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 21/12/2026 Spot Bond |        |            | 10.03000  | 102.97417 | 10.03000           | 102.89159          |                   |            |  | 0.00        | 0                  | 90,000,000         |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>90,000,000</b>  |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>90,000,000</b>  |
| SSN02: On 28/02/2031 Spot Bond |        |            | 11.06500  | 73.90499  | 11.06500           | 73.84014           |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN021 On 21/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58152          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN024 On 16/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58782          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN026 On 25/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.92777           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN027 On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46994          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN029 On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN033 On 02/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54667          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN034 On 17/11/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96292          |                   |            |  | 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>      |
| SSN035 On 18/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 107.38958          |                   |            |  | 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>      |
| SSN036 On 01/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60531          |                   |            |  | 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>      |
| SSN037 On 26/01/2021 Spot Bond |        |            | 9.55000   | 103.96808 | 9.55000            | 103.88774          |                   |            |  | 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>      |
| SSN038 On 11/10/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79293          |                   |            |  | 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>      |
| SSN040 On 13/10/2023 Spot Bond |        |            | 9.37500   | 103.91756 | 9.37500            | 103.83954          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                        | Value                        | Contracts Traded      | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------|------------------------------|-----------------------|------------------------|
| <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>               |
| SSN041 On 03/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.42600           |                   |            |                        | 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>               |
| SSN042 On 31/01/2038 Spot Bond |        |            | 3.94000   | 101.65098 | 3.94000            | 101.56492          |                   |            |                        | 0.00                         | 0                     | 0                      |
| <b>Total SSN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For SSN043</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| SSN043 On 09/02/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16767          |                   |            |                        | 0.00                         | 60,000,000            | 30,000,000             |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>60,000,000</b>     | <b>30,000,000</b>      |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>60,000,000</b>     | <b>30,000,000</b>      |
| SSN044 On 14/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90140          |                   |            |                        | 0.00                         | 0                     | 0                      |
| <b>Total SSN045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For SSN045</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| SSN045 On 30/04/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39817          |                   |            |                        | 0.00                         | 0                     | 0                      |
| <b>Total SSN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For SSN046</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| SSN046 On 05/04/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01353          |                   |            |                        | 0.00                         | 0                     | 0                      |
| <b>Total SSN047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For SSN047</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| SSN047 On 21/06/2018 Spot Bond |        |            | 100.00000 | 54.62370  | 100.00000          | 54.31339           |                   |            | 680,000,000,000,000.00 | 86,800,000,000               | 173,600,000,000       |                        |
| <b>Total SSN048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>10,000,000,000,000.00</b> | <b>86,800,000,000</b> | <b>173,600,000,000</b> |
| <b>Total For SSN048</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>10,000,000,000,000.00</b> | <b>86,800,000,000</b> | <b>173,600,000,000</b> |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.48000   | 99.40557  | 9.48000            | 99.33012           |                   |            | 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 21/02/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78322          |                   |            | 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 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40011          |                   |            | 0.00                   | 0                            | 0                     |                        |
| <b>Total T12A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For T12A11</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| T12A12 On 21/08/2019 Spot Bond |        |            | 9.13000   | 100.68390 | 9.13000            | 102.82873          |                   |            | 0.00                   | 0                            | 0                     |                        |
| <b>Total T12A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| <b>Total For T12A12</b>        |        |            |           |           |                    |                    |                   |            |                        | <b>0.00</b>                  | <b>0</b>              | <b>0</b>               |
| T13A10 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03710          |                   |            | 0.00                   | 0                            | 0                     |                        |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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            | 100.80828          |                   |            |  | 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 |        |            | 9.03000   | 104.20728 | 9.03000            | 107.26848          |                   |            |  | 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            | 100.74694          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A14 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03710          |                   |            |  | 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            | 100.80657          |                   |            |  | 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 |        |            | 9.13000   | 106.70782 | 9.13000            | 106.62890          |                   |            |  | 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            | 100.80051          |                   |            |  | 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            | 100.50846          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A20 On 21/08/2020 Spot Bond |        |            | 9.08000   | 104.33742 | 9.08000            | 105.03864          |                   |            |  | 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>      |
| T14A10 On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79612          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T14A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T14A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T14A11 On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81322          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T14A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T14A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T14A12 On 21/11/2021 Spot Bond |        |            | 9.15000   | 100.85925 | 9.15000            | 100.39404          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total T14A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For T14A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TFS117 On 02/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49864          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TFS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TFS117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TFS123 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.68859           |                   |            |  | 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            | 101.86328          |                   |            |  | 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            | 101.90367          |                   |            |  | 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>           |
| TFS139 On 27/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87965          |                   |            |  | 0.00        | 433,000,000        | 216,500,000        |
| <b>Total TFS139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>433,000,000</b> | <b>216,500,000</b> |
| <b>Total For TFS139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>433,000,000</b> | <b>216,500,000</b> |
| TFS141 On 28/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34983          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TFS141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TFS141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TFS142 On 28/10/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39537          |                   |            |  | 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            | 100.84813          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TFS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TFS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TFS144 On 20/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01016          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TFS144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TFS144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TFS145 On 20/03/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01216          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TFS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TFS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TFS146 On 25/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78542          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TFS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TFS146</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                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| TH10A1 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66813          |                   |            |  | 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>      |
| TH10A2 On 18/07/2017 Spot Bond |        |            | 7.83000   | 103.42689 | 7.83000            | 103.36067          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A3 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>      |
| TH10A4 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62937          |                   |            |  | 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>      |
| TH10A5 On 18/07/2017 Spot Bond |        |            | 7.39000   | 99.55655  | 7.39000            | 103.17278          |                   |            |  | 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>      |
| TH10A6 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A7 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61301          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A8 On 18/07/2017 Spot Bond |        |            | 7.16000   | 99.57029  | 7.16000            | 103.07451          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A9 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70106          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10B1 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69388          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10B2 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86631          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10C1 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84297          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| TH10D1 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.54780          |                   |            |  | 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>      |
| TH10D2 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.46719          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A1 On 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56627          |                   |            |  | 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 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62378          |                   |            |  | 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   | 103.82444 | 8.73000            | 103.75094          |                   |            |  | 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 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40918          |                   |            |  | 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 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80520          |                   |            |  | 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 18/07/2018 Spot Bond |        |            | 8.92000   | 100.82936 | 8.92000            | 102.80401          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A7 On 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38823          |                   |            |  | 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 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80520          |                   |            |  | 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 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.95682          |                   |            |  | 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 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68488          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| TH11B2 On 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67769          |                   |            |  | 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>      |
| TH11B3 On 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86270          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C1 On 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85552          |                   |            |  | 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>      |
| TH11C2 On 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.79266          |                   |            |  | 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>      |
| TH11C3 On 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.42233          |                   |            |  | 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>      |
| TH11D1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.42950          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D2 On 18/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.39366          |                   |            |  | 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>      |
| TH11D3 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.75499          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A1 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79618          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A2 On 21/08/2019 Spot Bond |        |            | 9.08000   | 102.27118 | 9.08000            | 103.24123          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A3 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78322          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A4 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81345          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TH12A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A5 On 21/08/2019 Spot Bond |        |            | 8.99000   | 102.06477 | 8.99000            | 101.99042          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A6 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77889          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A7 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81345          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A8 On 21/08/2019 Spot Bond |        |            | 9.10000   | 101.33491 | 9.10000            | 101.26021          |                   |            |  | 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>      |
| TH12A9 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85230          |                   |            |  | 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>      |
| TH12B1 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85230          |                   |            |  | 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>      |
| TH12B2 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85230          |                   |            |  | 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>      |
| TH12B3 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85230          |                   |            |  | 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>      |
| TH12B4 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92130          |                   |            |  | 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>      |
| TH12C1 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92130          |                   |            |  | 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>      |
| TH12C2 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92130          |                   |            |  | 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>      |
| TH12C3 On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92044          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TH12C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20072          |                   |            |  | 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 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20072          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31193          |                   |            |  | 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 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19557          |                   |            |  | 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            | 100.76334          |                   |            |  | 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            | 100.78236          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22473          |                   |            |  | 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 |        |            | 9.23000   | 103.43726 | 9.23000            | 103.35994          |                   |            |  | 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            | 100.76421          |                   |            |  | 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            | 100.89279          |                   |            |  | 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            | 100.19126          |                   |            |  | 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 |        |            | 9.12000   | 103.56713 | 9.12000            | 104.59628          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TH13A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13A8 On 21/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74694          |                   |            |  | 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>      |
| TH13A9 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85220          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B1 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85306          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B2 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85333          |                   |            |  | 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>      |
| TH13B3 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83634          |                   |            |  | 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>      |
| TH13B4 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84961          |                   |            |  | 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>      |
| TH13B5 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91254          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C1 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91943          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C2 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89577          |                   |            |  | 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>      |
| TH13C3 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91273          |                   |            |  | 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>      |
| TH13C4 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.95991          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C5 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19610          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total TH13D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH13D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH13D1 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19610          |                   |            |  | 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>           |
| TH13D2 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.19096          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH13D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH13D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH13D3 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17838          |                   |            |  | 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>           |
| TH13D4 On 21/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21324          |                   |            |  | 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>           |
| TH14A1 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67113          |                   |            |  | 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>           |
| TH14A2 On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45597          |                   |            |  | 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>           |
| TH14A3 On 21/11/2021 Spot Bond |        |            | 9.13500   | 104.39760 | 9.13500            | 104.32160          |                   |            |  | 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>           |
| TH14A4 On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72697          |                   |            |  | 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>           |
| TH14A5 On 21/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79612          |                   |            |  | 0.00        | 210,000,000        | 105,000,000        |
| <b>Total TH14A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>210,000,000</b> | <b>105,000,000</b> |
| <b>Total For TH14A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>210,000,000</b> | <b>105,000,000</b> |
| TH14A6 On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81840          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total TH14A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For TH14A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| TH14A7 On 21/11/2021 Spot Bond |        |            | 9.08500   | 101.52862 | 9.08500            | 101.76887          |                   |            |  | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TH14A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A8 On 21/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73743          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A9 On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87785          |                   |            |  | 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>      |
| TH14B1 On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85201          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B2 On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84167          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B3 On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92090          |                   |            |  | 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>      |
| TH14C1 On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90368          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14C2 On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89335          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14C3 On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17841          |                   |            |  | 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>      |
| TH14D1 On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16043          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14D2 On 21/11/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13558          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A11 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57042          |                   |            |  | 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>      |
| TH9A11 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01739          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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 | 6.84443   | 101.06155          | 6.79378            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8B On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8C On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8D On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B On 18/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.74955          |                   |            |  | 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 18/07/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.36268          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value             | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-----------------------|---------------|
| <b>Total THE9C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| <b>Total For THE9C4</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| THE9D:On 18/07/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |                           | 0.00              | 0                     | 0             |
| <b>Total THE9D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| <b>Total For THE9D2</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| THE9D:On 18/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.48500          |                   |            |                           | 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   |        |            | 9.15000   | 94.82668  | 9.15000            | 94.72050           |                   |            |                           | 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 | 22.46292  | 100.00000          | 22.33530           |                   |            |                           | 0.00              | 0                     | 0             |
| TL20/R:On 25/11/2020 Spot Bond |        |            | 10.00000  | 109.07100 | 10.00000           | 108.98500          |                   |            |                           | 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>      |
| TL21U On 09/12/2021 Spot Bond  |        |            | 100.00000 | 11.79705  | 100.00000          | 11.68690           |                   |            |                           | 0.00              | 0                     | 0             |
| <b>Total TL21U SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| <b>Total For TL21U</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| TLC01 On 22/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.11811          |                   |            |                           | 0.00              | 0                     | 0             |
| <b>Total TLC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| <b>Total For TLC01</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| TLC02 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02149          |                   |            |                           | 0.00              | 0                     | 0             |
| <b>Total TLC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| <b>Total For TLC02</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| TN17 On 14/11/2017 Spot Bond   |        |            | 8.18500   | 101.41828 | 8.18500            | 101.35219          |                   |            |                           | 0.00              | 0                     | 0             |
| <b>Total TN17 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| <b>Total For TN17</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>              | <b>0</b>      |
| TN17/R:On 14/11/2017 Spot Bond |        |            | 100.00000 | 75.47061  | 100.00000          | 75.02579           |                   |            |                           | 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   |        |            | 8.87500   | 107.32647 | 8.87500            | 107.25052          |                   |            | 504,100,000,000.00        | 56,800,000        | 47,172,620,000        |               |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>504,100,000,000.00</b> | <b>56,800,000</b> | <b>47,172,620,000</b> |               |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   |            | <b>504,100,000,000.00</b> | <b>56,800,000</b> | <b>47,172,620,000</b> |               |
| TN20/R:On 17/09/2020 Spot Bond |        |            | 100.00000 | 19.66141  | 100.00000          | 19.53186           |                   |            |                           | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| TN20U On 14/04/2020 Spot Bond  |        |            | 100.00000 | 10.27379  | 100.00000          | 10.19849           |                   |                             | 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   |        |            | 9.49500   | 107.59798 | 9.49500            | 107.51664          |                   | 601,983,000,000.00          |             | 63,400,000         | 4,261,700,000         |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>601,983,000,000.00</b>   |             | <b>63,400,000</b>  | <b>4,261,700,000</b>  |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   | <b>601,983,000,000.00</b>   |             | <b>63,400,000</b>  | <b>4,261,700,000</b>  |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 12.59743  | 100.00000          | 12.51442           |                   |                             | 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   |        |            | 10.35000  | 98.70376  | 10.35000           | 98.62125           |                   |                             | 0.00        | 0                  | 15,480,000,000        |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>15,480,000,000</b> |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>15,480,000,000</b> |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 12.74848  | 100.00000          | 12.66309           |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| TN27 On 14/11/2027 Spot Bond   |        |            | 10.43000  | 91.45485  | 10.43000           | 91.37908           |                   | 4,172,000,000,000.00        |             | 400,000,000        | 1,170,000,000         |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>4,172,000,000,000.00</b> |             | <b>400,000,000</b> | <b>1,170,000,000</b>  |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   | <b>4,172,000,000,000.00</b> |             | <b>400,000,000</b> | <b>1,170,000,000</b>  |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 9.80465   | 100.00000          | 9.74004            |                   |                             | 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   |        |            | 11.20000  | 97.42184  | 11.20000           | 97.33485           |                   |                             | 0.00        | 0                  | 9,300,000,000         |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>9,300,000,000</b>  |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>9,300,000,000</b>  |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 122.44184 | 8.00000            | 122.36313          |                   |                             | 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   |        |            | 11.77000  | 94.19157  | 11.77000           | 94.10331           |                   |                             | 0.00        | 0                  | 3,000,000,000         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>3,000,000,000</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>3,000,000,000</b>  |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 102.25662 | 10.75000           | 102.16889          |                   |                             | 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            | 100.82902          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total TNF18 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For TNF18</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TORQ1 On 15/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11977          |                   |            | 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 15/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.95551          |                   |            | 0.00        | 0                | 0             |
| <b>Total TORQ3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ4 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total TORQ4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ5 On 15/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total TORQ5 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TORQ5</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TORQ6 On 15/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.27745          |                   |            | 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 15/08/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97233          |                   |            | 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 15/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.99342          |                   |            | 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 15/08/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.02503          |                   |            | 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  | 109.07100 | 10.00000           | 108.98500          |                   |            | 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 05/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89506          |                   |            | 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            | 101.60960          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TPDA0 On 30/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86958          |                   |            |  | 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 |        |            | 9.09500   | 101.86850 | 9.09500            | 101.79467          |                   |            |  | 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  | 99.88941  | 10.00000           | 99.80655           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR31 On 31/12/2099 Spot Bond  |        |            | 9.75000   | 99.89216  | 9.75000            | 99.81136           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR32 On 31/12/2099 Spot Bond  |        |            | 100.00000 | 9.89384   | 100.00000          | 9.81497            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21882          |                   |            |  | 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 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22862          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2A On 14/12/2020 Spot Bond |        |            | 9.38000   | 101.15209 | 9.38000            | 101.07611          |                   |            |  | 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            | 100.21907          |                   |            |  | 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            | 100.22862          |                   |            |  | 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 |        |            | 9.18000   | 101.71979 | 9.18000            | 101.72196          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2B On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24425          |                   |            |  | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TRA2B: On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25026          |                   |            | 0.00        | 0                | 0             |
| <b>Total TRA2B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2B2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2C On 14/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.27543          |                   |            | 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            | 100.28501          |                   |            | 0.00        | 0                | 0             |
| <b>Total TRA2C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2C2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D On 14/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34701          |                   |            | 0.00        | 0                | 0             |
| <b>Total TRA2D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2D1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D: On 14/12/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34701          |                   |            | 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>      |
| TRAA2 On 14/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.24309          |                   |            | 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>      |
| TRAA4: On 14/06/2019 Spot Bond |        |            | 100.00000 | 28.18774  | 100.00000          | 27.98338           |                   |            | 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 14/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23118          |                   |            | 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 14/06/2019 Spot Bond |        |            | 100.00000 | 28.43184  | 100.00000          | 28.22570           |                   |            | 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 14/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.23238          |                   |            | 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 14/06/2019 Spot Bond  |        |            | 100.00000 | 28.63525  | 100.00000          | 28.42763           |                   |            | 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 14/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.88786           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TRAD2 On 14/06/2019 Spot Bond  |        |            | 100.00000 | 31.11680  | 100.00000          | 30.89120           |                   |            | 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 14/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.94163          |                   |            | 0.00        | 0                | 0             |
| <b>Total TRAE1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAE1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAE2 On 14/06/2019 Spot Bond  |        |            | 100.00000 | 33.84244  | 100.00000          | 33.59708           |                   |            | 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 | 24.71498  | 100.00000          | 24.53580           |                   |            | 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 | 6.31265   | 100.00000          | 6.26689            |                   |            | 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>      |
| TSP213 On 22/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 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>      |
| TSP215 On 06/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.71021           |                   |            | 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>      |
| TSP217 On 20/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.30132          |                   |            | 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            | 99.08992           |                   |            | 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            | 98.78632           |                   |            | 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>      |
| TSP220 On 26/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.32413           |                   |            | 0.00        | 0                | 0             |
| <b>Total TSP220 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP220</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSP221 On 26/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.39007           |                   |            | 0.00        | 0                | 0             |
| <b>Total TSP221 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSP221</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                 | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|----------------------|---------------|
| TSP222 On 10/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.07892           |                   |                              |  | 0.00                  | 0                    | 0             |
| <b>Total TSP222 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP222</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP223 On 23/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.72757           |                   |                              |  | 0.00                  | 0                    | 0             |
| <b>Total TSP223 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP223</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP224 On 24/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.79655           |                   |                              |  | 0.00                  | 0                    | 0             |
| <b>Total TSP224 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP224</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP225 On 07/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.43150           |                   |                              |  | 0.00                  | 0                    | 0             |
| <b>Total TSP225 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP225</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP226 On 07/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.55951           |                   |                              |  | 0.00                  | 0                    | 0             |
| <b>Total TSP226 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TSP226</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TSP227 On 21/06/2018 Spot Bond |        |            | 100.00000 | 50.47702  | 100.00000          | 50.19026           |                   | 600,000,000,000,000.00       |  | 16,000,000,000        | 8,000,000,000        |               |
| <b>Total TSP227 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>16,000,000,000</b> | <b>8,000,000,000</b> |               |
| <b>Total For TSP227</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>16,000,000,000</b> | <b>8,000,000,000</b> |               |
| TTO01U On 28/08/2019 Spot Bond |        |            | 100.00000 | 24.78000  | 100.00000          | 24.60034           |                   |                              |  | 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>      |
| TUHF0 On 26/01/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.69593          |                   |                              |  | 0.00                  | 0                    | 0             |
| <b>Total TUHF01 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TUHF01</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TWC22 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.65772          |                   |                              |  | 0.00                  | 0                    | 0             |
| <b>Total TWC229 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TWC229</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TWC23 On 12/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.54613          |                   |                              |  | 0.00                  | 0                    | 0             |
| <b>Total TWC230 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TWC230</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TWC23 On 12/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.52854          |                   |                              |  | 0.00                  | 0                    | 0             |
| <b>Total TWC231 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TWC231</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| TWC23 On 14/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.39795          |                   |                              |  | 0.00                  | 0                    | 0             |
| <b>Total TWC232 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |
| <b>Total For TWC232</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>             | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TWC23 On 24/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35355          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC23 On 26/07/2017 Spot Bond  |        |            |           | 101.73203 | 0.00000            | 101.28910          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC23 On 11/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96682          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC23 On 17/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83684          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC23 On 18/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.79494          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC23 On 31/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45067          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC24 On 28/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53514          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC241 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC241</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond   |        |            | 9.19500   | 107.96010 | 9.19500            | 107.88100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total UG21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UG21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG26 On 09/03/2026 Spot Bond   |        |            | 10.50000  | 107.86363 | 10.50000           | 107.77368          |                   |            |  | 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 | 9.20973   | 100.00000          | 9.14222            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 9.11261   | 100.00000          | 9.04582            |                   |            |  | 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 | 9.29637   | 100.00000          | 9.22823            |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VJA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 9.56366   | 100.00000          | 9.49356            |                   |            | 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 | 10.29025  | 100.00000          | 10.21482           |                   |            | 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 | 10.26892  | 100.00000          | 10.19366           |                   |            | 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 | 10.41147  | 100.00000          | 10.33516           |                   |            | 0.00        | 0                | 0             |
| <b>Total VJA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA07U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 0.11672   | 100.00000          | 0.11586            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA08U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 9.28142   | 100.00000          | 9.17797            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA09U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 9.01056   | 100.00000          | 8.94452            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB02L On 20/04/2023 Spot Bond |        |            | 100.00000 | 9.01524   | 100.00000          | 8.94917            |                   |            | 0.00        | 0                | 0             |
| <b>Total VJB02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 9.07023   | 100.00000          | 9.00376            |                   |            | 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 | 9.31793   | 100.00000          | 9.24964            |                   |            | 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 | 10.03277  | 100.00000          | 9.95923            |                   |            | 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 | 8.10359   | 100.00000          | 8.04419            |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| VJB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 10.21345  | 100.00000          | 10.13860           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VJB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VJB07U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VJB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 0.11672   | 100.00000          | 0.11586            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VJB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VJB08U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VJB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 9.10357   | 100.00000          | 9.00210            |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VJB09U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VJB09U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VKC19 On 06/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.48610          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VKC19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VKC19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VKC20 On 29/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.86758           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VKC20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VKC20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VKE01L On 01/04/2018 Spot Bond |        |            | 100.00000 | 66.37903  | 100.00000          | 65.89250           |                   |            | 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>           |
| VKE05 On 28/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.17830          |                   |            | 0.00        | 520,000,000        | 520,000,000        |
| <b>Total VKE05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>520,000,000</b> | <b>520,000,000</b> |
| <b>Total For VKE05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>520,000,000</b> | <b>520,000,000</b> |
| VKE06 On 08/05/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.12159          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VKE06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VKE06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VKE07 On 08/06/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.37634          |                   |            | 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            | 99.85844           |                   |            | 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>           |
| VKE09 On 08/07/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14682          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VKE09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VKE09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VKE10 On 08/07/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.16693          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VKE10 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VKE10</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VPA01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 8.68251   | 100.00000          | 8.61887            |                   |            | 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 | 8.75057   | 100.00000          | 8.68645            |                   |            | 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 | 10.51579  | 100.00000          | 10.43872           |                   |            | 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 | 5.47454   | 100.00000          | 5.43441            |                   |            | 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 | 10.08567  | 100.00000          | 10.01175           |                   |            | 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 | 10.08926  | 100.00000          | 10.01531           |                   |            | 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 | 10.09188  | 100.00000          | 10.01790           |                   |            | 0.00        | 0                | 0             |
| <b>Total VPA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA07U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 0.11672   | 100.00000          | 0.11586            |                   |            | 0.00        | 0                | 0             |
| <b>Total VPA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA08U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 9.01902   | 100.00000          | 8.91849            |                   |            | 0.00        | 0                | 0             |
| <b>Total VPA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPA09U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB01L On 20/01/2023 Spot Bond |        |            | 100.00000 | 8.48333   | 100.00000          | 8.42116            |                   |            | 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 | 8.65322   | 100.00000          | 8.58980            |                   |            | 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 | 10.74217  | 100.00000          | 10.66342           |                   |            | 0.00        | 0                | 0             |
| <b>Total VPB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| VPB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 5.22882   | 100.00000          | 5.19050            |                   |            |  | 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 | 9.76940   | 100.00000          | 9.69780            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 9.84925   | 100.00000          | 9.77707            |                   |            |  | 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 | 9.84867   | 100.00000          | 9.77648            |                   |            |  | 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>      |
| VPB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 0.11672   | 100.00000          | 0.11586            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 8.80142   | 100.00000          | 8.70331            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WRS1L On 25/11/2029 Spot Bond  |        |            | 100.00000 | 0.00193   | 100.00000          | 0.00191            |                   |            |  | 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 25/11/2019 Spot Bond  |        |            | 100.00000 | 22.83047  | 100.00000          | 22.66495           |                   |            |  | 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   |        |            | 3.02000   | 253.84766 | 3.02000            | 253.63564          |                   |            |  | 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>      |
| WSP3 On 28/05/2019 Spot Bond   |        |            | 7.98000   | 102.48168 | 7.98000            | 102.41633          |                   |            |  | 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   |        |            | 8.12000   | 102.94574 | 8.12000            | 102.87897          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total WSP4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For WSP4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WSP5 On 28/05/2021 Spot Bond   |        |            | 8.34500   | 102.84986 | 8.34500            | 102.78133          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                            | Contracts Traded                 | Open Interest          |                        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------------------|----------------------------------|------------------------|------------------------|
| WSP5/I On 28/05/2021 Spot Bond |        |            | 100.00000 | 13.37891  | 100.00000          | 13.29076           |                   |            | 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   |        |            | 7.36500   | 84.91492  | 7.36500            | 84.86487           |                   |            | 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>69,783,650,083,227,000.00</b> | <b>627,065,244,700</b>           | <b>162,476,393,159</b> |                        |
| <b>Total for SPOT :</b>        |        |            |           |           |                    |                    |                   |            | <b>69,783,650,083,227,000.00</b> | <b>627,065,244,700</b>           | <b>162,476,393,159</b> |                        |
| <b>Total Futures</b>           |        |            |           |           |                    |                    |                   |            |                                  | <b>69 783 650 610 734 500.00</b> | <b>627,065,249,247</b> | <b>162,477,252,547</b> |
| <b>Total Options</b>           |        |            |           |           |                    |                    |                   |            | <b>9 182 735.00</b>              | <b>12,100</b>                    | <b>44,365</b>          |                        |
| <b>Grand Total:</b>            |        |            |           |           |                    |                    |                   |            | <b>69,783,650,619,917,300.00</b> | <b>627,065,261,347</b>           | <b>162,477,296,912</b> |                        |