



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 17/01/2019

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| ES33 On 07/02/2019 Bond Future  |        |            | 10.92580  | 78.38283  | 10.90181           | 78.52389           |                   |            | 0.00                 | 0                | 494           |
| ES33 On 02/05/2019 Bond Future  |        |            | 11.02129  | 75.95810  | 10.99650           | 76.10170           |                   |            | 0.00                 | 0                | 0             |
| ES33 On 01/08/2019 Bond Future  |        |            | 11.11949  | 77.43789  | 11.09379           | 77.58446           |                   |            | 0.00                 | 0                | 0             |
| <b>Total ES33 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>494</b>    |
| <b>Total For ES33</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>494</b>    |
| ES42 On 07/02/2019 Bond Future  |        |            | 11.17451  | 80.52806  | 11.15047           | 80.68906           |                   |            | 0.00                 | 0                | 5,169         |
| ES42 On 02/05/2019 Bond Future  |        |            | 11.27048  | 77.67125  | 11.24562           | 77.83521           |                   |            | 0.00                 | 0                | 0             |
| ES42 On 01/08/2019 Bond Future  |        |            | 11.36739  | 79.18475  | 11.34165           | 79.35203           |                   |            | 0.00                 | 0                | 0             |
| <b>Total ES42 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>5,169</b>  |
| <b>Total For ES42</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>5,169</b>  |
| I2025 On 07/02/2019 Bond Future |        |            | 133.40721 | 133.40721 | 133.36638          | 133.36638          |                   |            | 0.00                 | 0                | 355           |
| I2025 On 02/05/2019 Bond Future |        |            | 135.76324 | 135.76324 | 135.72188          | 135.72188          |                   |            | 20,364,486.00        | 150              | 150           |
| I2025 On 01/08/2019 Bond Future |        |            | 138.39341 | 138.39341 | 138.35144          | 138.35144          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2025 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>20,364,486.00</b> | <b>150</b>       | <b>505</b>    |
| <b>Total For I2025</b>          |        |            |           |           |                    |                    |                   |            | <b>20,364,486.00</b> | <b>150</b>       | <b>505</b>    |
| I2029 On 07/02/2019 Bond Future |        |            | 101.67231 | 101.67231 | 101.57738          | 101.57738          |                   |            | 0.00                 | 0                | 1,568         |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| I2029                     | On | 02/05/2019 | Bond Future |        |            | 102.39499 | 102.39499 | 102.29846          | 102.29846          |                   |            | 0.00                 | 0                | 1,386         |
| I2029                     | On | 01/08/2019 | Bond Future |        |            | 104.41398 | 104.41398 | 104.31573          | 104.31573          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,954</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,954</b>  |
| I2033                     | On | 07/02/2019 | Bond Future |        |            | 104.11797 | 104.11797 | 103.98991          | 103.98991          |                   |            | 0.00                 | 0                | 5,890         |
| I2033                     | On | 02/05/2019 | Bond Future |        |            | 104.81133 | 104.81133 | 104.68137          | 104.68137          |                   |            | 20,962,266.00        | 200              | 200           |
| I2033                     | On | 01/08/2019 | Bond Future |        |            | 106.87800 | 106.87800 | 106.74552          | 106.74552          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>20,962,266.00</b> | <b>200</b>       | <b>6,090</b>  |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>20,962,266.00</b> | <b>200</b>       | <b>6,090</b>  |
| I2038                     | On | 07/02/2019 | Bond Future |        |            | 121.67655 | 121.67655 | 121.67273          | 121.67273          |                   |            | 0.00                 | 0                | 7,024         |
| I2038                     | On | 02/05/2019 | Bond Future |        |            | 123.82532 | 123.82532 | 123.82167          | 123.82167          |                   |            | 0.00                 | 0                | 3,452         |
| I2038                     | On | 01/08/2019 | Bond Future |        |            | 126.21433 | 126.21433 | 126.21077          | 126.21077          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>10,476</b> |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>10,476</b> |
| I2046                     | On | 07/02/2019 | Bond Future |        |            | 115.21143 | 115.21143 | 115.20756          | 115.20756          |                   |            | 0.00                 | 0                | 8,440         |
| I2046                     | On | 02/05/2019 | Bond Future |        |            | 115.56010 | 115.56010 | 115.55643          | 115.55643          |                   |            | 0.00                 | 0                | 4,018         |
| I2046                     | On | 01/08/2019 | Bond Future |        |            | 117.83877 | 117.83877 | 117.83505          | 117.83505          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>12,458</b> |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>12,458</b> |
| I2050                     | On | 07/02/2019 | Bond Future |        |            | 119.21170 | 119.21170 | 119.20749          | 119.20749          |                   |            | 0.00                 | 0                | 8,016         |
| I2050                     | On | 02/05/2019 | Bond Future |        |            | 121.31690 | 121.31690 | 121.31292          | 121.31292          |                   |            | 0.00                 | 0                | 2,630         |
| I2050                     | On | 01/08/2019 | Bond Future |        |            | 121.89077 | 121.89077 | 121.88686          | 121.88686          |                   |            | 0.00                 | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>10,646</b> |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>10,646</b> |
| R186                      | On | 07/02/2019 | Bond Future |        |            | 8.79879   | 111.00885 | 8.78429            | 111.09487          |                   | 6.83       | 0.00                 | 0                | 86,150        |
| R186                      | On | 02/05/2019 | Bond Future |        |            | 8.84938   | 112.94396 | 8.83420            | 113.03171          |                   | 6.77       | 0.00                 | 0                | 4,550         |
| R186                      | On | 01/08/2019 | Bond Future |        |            | 8.89535   | 109.84265 | 8.87940            | 109.93229          |                   | 6.88       | 0.00                 | 0                | 0             |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>90,700</b> |
| R186                      | On | 07/02/2019 | Bond Future | 9.00   | Call       |           |           | 1,559.64000        | 1.55964            | 1,481,390         | 7.04       | 0.00                 | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 9.00   | Put        |           |           | 289.04000          | 0.28904            | 296,810           | 7.04       | 0.00                 | 0                | 7,500         |
| R186                      | On | 07/02/2019 | Bond Future | 9.23   | Put        |           |           | 86.35000           | 0.08635            | 86,710            | 7.33       | 0.00                 | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 8.20   | Call       |           |           | 15.04000           | 0.01504            | 11,270            | 6.39       | 0.00                 | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 8.20   | Put        |           |           | 3,555.56000        | 3.55556            | 3,637,810         | 6.39       | 0.00                 | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 9.10   | Call       |           |           | 2,028.40000        | 2.02840            | 1,945,640         | 7.16       | 0.00                 | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 9.10   | Put        |           |           | 175.29000          | 0.17529            | 178,550           | 7.16       | 0.00                 | 0                | 1,000         |
| R186                      | On | 07/02/2019 | Bond Future | 8.21   | Call       |           |           | 16.55000           | 0.01655            | 12,460            | 6.39       | 0.00                 | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 8.22   | Call       |           |           | 18.18000           | 0.01818            | 13,760            | 6.40       | 0.00                 | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 8.22   | Put        |           |           | 3,435.08000        | 3.43508            | 3,516,680         | 6.40       | 0.00                 | 0                | 0             |
| R186                      | On | 07/02/2019 | Bond Future | 9.27   | Put        |           |           | 68.60000           | 0.06860            | 68,530            | 7.38       | 0.00                 | 0                | 0             |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R186             | On | 07/02/2019 | Bond Future | 9.27   | Call       |           |           | 2,902.62000        | 2.90262            | 2,816,530         | 7.38       | 0.00  | 0                | 1,170         |
| R186             | On | 07/02/2019 | Bond Future | 8.30   | Put        |           |           | 2,961.92000        | 2.96192            | 3,039,930         | 6.46       | 0.00  | 0                | 0             |
| R186             | On | 07/02/2019 | Bond Future | 9.20   | Call       |           |           | 2,533.75000        | 2.53375            | 2,448,540         | 7.29       | 0.00  | 0                | 3,000         |
| R186             | On | 07/02/2019 | Bond Future | 8.50   | Put        |           |           | 1,876.52000        | 1.87652            | 1,937,590         | 6.64       | 0.00  | 0                | 0             |
| R186             | On | 07/02/2019 | Bond Future | 8.50   | Call       |           |           | 172.14000          | 0.17214            | 147,190           | 6.64       | 0.00  | 0                | 1,000         |
| R186             | On | 07/02/2019 | Bond Future | 9.50   | Call       |           |           | 4,159.23000        | 4.15923            | 4,072,590         | 7.67       | 0.00  | 0                | 0             |
| R186             | On | 07/02/2019 | Bond Future | 9.50   | Put        |           |           | 16.60000           | 0.01660            | 15,980            | 7.67       | 0.00  | 0                | 5,000         |
| R186             | On | 07/02/2019 | Bond Future | 9.90   | Call       |           |           | 6,369.56000        | 6.36956            | 6,283,440         | 7.95       | 0.00  | 0                | 0             |
| R186             | On | 07/02/2019 | Bond Future | 8.21   | Put        |           |           | 3,495.24000        | 3.49524            | 3,577,170         | 6.39       | 0.00  | 0                | 0             |
| R186             | On | 07/02/2019 | Bond Future | 9.92   | Call       |           |           | 6,479.11000        | 6.47911            | 6,393,010         | 7.95       | 0.00  | 0                | 0             |
| R186             | On | 07/02/2019 | Bond Future | 9.92   | Put        |           |           | 0.61000            | 0.00061            | 0,530             | 7.95       | 0.00  | 0                | 1,170         |
| R186             | On | 07/02/2019 | Bond Future | 9.30   | Call       |           |           | 3,063.44000        | 3.06344            | 2,977,120         | 7.41       | 0.00  | 0                | 0             |
| R186             | On | 07/02/2019 | Bond Future | 9.30   | Put        |           |           | 57.53000           | 0.05753            | 57,230            | 7.41       | 0.00  | 0                | 0             |
| R186             | On | 07/02/2019 | Bond Future | 8.77   | Put        |           |           | 788.50000          | 0.78850            | 816,510           | 6.85       | 0.00  | 0                | 0             |
| R186             | On | 07/02/2019 | Bond Future | 8.30   | Call       |           |           | 37.78000           | 0.03778            | 29,770            | 6.46       | 0.00  | 0                | 210           |
| R186             | On | 07/02/2019 | Bond Future | 9.23   | Call       |           |           | 2,690.63000        | 2.69063            | 2,604,970         | 7.33       | 0.00  | 0                | 3,000         |
| R186             | On | 07/02/2019 | Bond Future | 9.20   | Put        |           |           | 102.21000          | 0.10221            | 103,020           | 7.29       | 0.00  | 0                | 0             |
| R186             | On | 07/02/2019 | Bond Future | 8.77   | Call       |           |           | 703.64000          | 0.70364            | 645,630           | 6.85       | 0.00  | 0                | 1,170         |
| R186             | On | 07/02/2019 | Bond Future | 9.38   | Put        |           |           | 35.51000           | 0.03551            | 34,900            | 7.52       | 0.00  | 0                | 0             |
| R186             | On | 07/02/2019 | Bond Future | 9.38   | Call       |           |           | 3,498.03000        | 3.49803            | 3,411,400         | 7.52       | 0.00  | 0                | 6,000         |
| R186             | On | 07/02/2019 | Bond Future | 9.90   | Put        |           |           | 0.74000            | 0.00074            | 0,640             | 7.95       | 0.00  | 0                | 1,000         |
| R186             | On | 02/05/2019 | Bond Future | 9.03   | Call       |           |           | 2,309.84000        | 2.30984            | 2,248,740         | 6.98       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.03   | Put        |           |           | 1,184.98000        | 1.18498            | 1,211,630         | 6.98       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 8.80   | Put        |           |           | 1,756.16000        | 1.75616            | 1,793,630         | 6.81       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 8.80   | Call       |           |           | 1,558.12000        | 1.55812            | 1,507,840         | 6.81       | 0.00  | 0                | 7,500         |
| R186             | On | 02/05/2019 | Bond Future | 10.02  | Call       |           |           | 6,748.00000        | 6.74800            | 6,663,650         | 7.83       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 10.02  | Put        |           |           | 161.32000          | 0.16132            | 164,720           | 7.83       | 0.00  | 0                | 3,250         |
| R186             | On | 02/05/2019 | Bond Future | 9.02   | Call       |           |           | 2,273.30000        | 2.27330            | 2,212,630         | 6.97       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.02   | Put        |           |           | 1,205.53000        | 1.20553            | 1,232,610         | 6.97       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 8.65   | Put        |           |           | 2,229.80000        | 2.22980            | 2,275,030         | 6.71       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 8.65   | Call       |           |           | 1,157.64000        | 1.15764            | 1,115,120         | 6.71       | 0.00  | 0                | 3,250         |
| R186             | On | 02/05/2019 | Bond Future | 8.50   | Put        |           |           | 2,784.17000        | 2.78417            | 2,837,280         | 6.62       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 8.50   | Call       |           |           | 828.80000          | 0.82880            | 794,160           | 6.62       | 0.00  | 0                | 7,000         |
| R186             | On | 02/05/2019 | Bond Future | 9.01   | Call       |           |           | 2,237.26000        | 2.23726            | 2,177,020         | 6.96       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.01   | Put        |           |           | 1,226.61000        | 1.22661            | 1,254,120         | 6.96       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.75   | Call       |           |           | 5,452.32000        | 5.45232            | 5,371,350         | 7.83       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.75   | Put        |           |           | 318.73000          | 0.31873            | 325,510           | 7.83       | 0.00  | 0                | 7,000         |
| R186             | On | 02/05/2019 | Bond Future | 9.96   | Call       |           |           | 6,454.96000        | 6.45496            | 6,371,210         | 7.83       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.96   | Put        |           |           | 188.88000          | 0.18888            | 192,880           | 7.83       | 0.00  | 0                | 90            |
| R186             | On | 02/05/2019 | Bond Future | 9.25   | Put        |           |           | 802.00000          | 0.80200            | 820,280           | 7.22       | 0.00  | 0                | 0             |
| R186             | On | 02/05/2019 | Bond Future | 9.25   | Call       |           |           | 3,172.81000        | 3.17281            | 3,103,340         | 7.22       | 0.00  | 0                | 3,250         |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R186                     | On | 02/05/2019 | Bond Future | 8.62   | Put        |           |           | 2,334.33000        | 2.33433            | 2,381,140         | 6.69       | 0.00        | 0                | 0              |
| R186                     | On | 02/05/2019 | Bond Future | 8.62   | Call       |           |           | 1,086.26000        | 1.08626            | 1,045,320         | 6.69       | 0.00        | 0                | 90             |
| R186                     | On | 02/05/2019 | Bond Future | 8.70   | Put        |           |           | 2,062.66000        | 2.06266            | 2,105,270         | 6.74       | 0.00        | 0                | 0              |
| R186                     | On | 02/05/2019 | Bond Future | 8.70   | Call       |           |           | 1,282.88000        | 1.28288            | 1,237,740         | 6.74       | 0.00        | 0                | 200            |
| R186                     | On | 02/05/2019 | Bond Future | 9.00   | Put        |           |           | 1,247.75000        | 1.24775            | 1,275,710         | 6.95       | 0.00        | 0                | 0              |
| R186                     | On | 02/05/2019 | Bond Future | 9.00   | Call       |           |           | 2,201.24000        | 2.20124            | 2,141,450         | 6.95       | 0.00        | 0                | 7,000          |
| R186                     | On | 02/05/2019 | Bond Future | 9.30   | Put        |           |           | 733.04000          | 0.73304            | 749,730           | 7.28       | 0.00        | 0                | 0              |
| R186                     | On | 02/05/2019 | Bond Future | 9.30   | Call       |           |           | 3,384.41000        | 3.38441            | 3,313,350         | 7.28       | 0.00        | 0                | 200            |
| R186                     | On | 02/05/2019 | Bond Future | 10.07  | Call       |           |           | 6,993.89000        | 6.99389            | 6,909,100         | 7.83       | 0.00        | 0                | 0              |
| R186                     | On | 02/05/2019 | Bond Future | 10.07  | Put        |           |           | 141.04000          | 0.14104            | 144,000           | 7.83       | 0.00        | 0                | 200            |
| R186                     | On | 02/05/2019 | Bond Future | 9.20   | Put        |           |           | 878.02000          | 0.87802            | 898,010           | 7.17       | 0.00        | 0                | 0              |
| R186                     | On | 02/05/2019 | Bond Future | 9.20   | Call       |           |           | 2,967.31000        | 2.96731            | 2,899,550         | 7.17       | 0.00        | 0                | 90             |
| R186                     | On | 01/08/2019 | Bond Future | 9.52   | Call       |           |           | 4,519.86000        | 4.51986            | 4,449,220         | 7.41       | 0.00        | 0                | 0              |
| R186                     | On | 01/08/2019 | Bond Future | 9.52   | Put        |           |           | 993.67000          | 0.99367            | 1,012,670         | 7.41       | 0.00        | 0                | 0              |
| R186                     | On | 01/08/2019 | Bond Future | 8.30   | Put        |           |           | 4,127.75000        | 4.12775            | 4,189,550         | 6.28       | 0.00        | 0                | 0              |
| R186                     | On | 01/08/2019 | Bond Future | 8.30   | Call       |           |           | 805.41000          | 0.80541            | 777,570           | 6.28       | 0.00        | 0                | 6,000          |
| R186                     | On | 01/08/2019 | Bond Future | 9.53   | Call       |           |           | 4,561.95000        | 4.56195            | 4,491,080         | 7.42       | 0.00        | 0                | 0              |
| R186                     | On | 01/08/2019 | Bond Future | 9.53   | Put        |           |           | 981.90000          | 0.98190            | 1,000,670         | 7.42       | 0.00        | 0                | 0              |
| R186                     | On | 01/08/2019 | Bond Future | 9.05   | Put        |           |           | 1,775.91000        | 1.77591            | 1,808,450         | 6.92       | 0.00        | 0                | 0              |
| R186                     | On | 01/08/2019 | Bond Future | 9.05   | Call       |           |           | 2,729.78000        | 2.72978            | 2,672,680         | 6.92       | 0.00        | 0                | 6,000          |
| R186                     | On | 01/08/2019 | Bond Future | 10.08  | Call       |           |           | 6,986.93000        | 6.98693            | 6,906,630         | 8.06       | 0.00        | 0                | 0              |
| R186                     | On | 01/08/2019 | Bond Future | 10.08  | Put        |           |           | 499.19000          | 0.49919            | 508,530           | 8.06       | 0.00        | 0                | 6,000          |
| R186                     | On | 01/08/2019 | Bond Future | 9.54   | Call       |           |           | 4,604.14000        | 4.60414            | 4,533,050         | 7.43       | 0.00        | 0                | 0              |
| R186                     | On | 01/08/2019 | Bond Future | 9.54   | Put        |           |           | 970.27000          | 0.97027            | 988,820           | 7.43       | 0.00        | 0                | 0              |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>88,340</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>179,040</b> |
| R197                     | On | 07/02/2019 | Bond Future |        |            | 300.34781 | 300.34781 | 300.08366          | 300.08366          |                   |            | 0.00        | 0                | 955            |
| R197                     | On | 02/05/2019 | Bond Future |        |            | 305.65212 | 305.65212 | 305.38375          | 305.38375          |                   |            | 0.00        | 0                | 1,400          |
| R197                     | On | 01/08/2019 | Bond Future |        |            | 304.11996 | 304.11996 | 303.84673          | 303.84673          |                   |            | 0.00        | 0                | 0              |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,355</b>   |
| <b>Total For R197</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,355</b>   |
| R202                     | On | 07/02/2019 | Bond Future |        |            | 234.45745 | 234.45745 | 234.31447          | 234.31447          |                   |            | 0.00        | 0                | 6,748          |
| R202                     | On | 02/05/2019 | Bond Future |        |            | 238.59806 | 238.59806 | 238.45305          | 238.45305          |                   |            | 0.00        | 0                | 2,057          |
| R202                     | On | 01/08/2019 | Bond Future |        |            | 239.28762 | 239.28762 | 239.14003          | 239.14003          |                   |            | 0.00        | 0                | 0              |
| <b>Total R202 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,805</b>   |
| <b>Total For R202</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,805</b>   |
| R2023                    | On | 07/02/2019 | Bond Future |        |            | 7.99468   | 102.69479 | 7.97988            | 102.74486          |                   | 2.99       | 0.00        | 0                | 62,388         |
| R2023                    | On | 02/05/2019 | Bond Future |        |            | 8.01575   | 100.55546 | 7.99987            | 100.60656          |                   | 3.16       | 0.00        | 0                | 0              |
| R2023                    | On | 01/08/2019 | Bond Future |        |            | 8.02052   | 102.51434 | 8.00332            | 102.56658          |                   | 3.27       | 0.00        | 0                | 0              |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total R2023 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>62,388</b> |
| R2023 On 07/02/2019 Bond Future | 10.57  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 4.68       | 0.00        | 0                | 0             |
| R2023 On 07/02/2019 Bond Future | 10.58  | Call       |           |           | 8,340.21000        | 8.34021            | 8,290,140         | 4.68       | 0.00        | 0                | 0             |
| R2023 On 07/02/2019 Bond Future | 10.58  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 4.68       | 0.00        | 0                | 0             |
| R2023 On 07/02/2019 Bond Future | 10.59  | Call       |           |           | 8,370.59000        | 8.37059            | 8,320,520         | 4.68       | 0.00        | 0                | 0             |
| R2023 On 07/02/2019 Bond Future | 10.59  | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 4.68       | 0.00        | 0                | 0             |
| R2023 On 07/02/2019 Bond Future | 10.57  | Call       |           |           | 8,309.82000        | 8.30982            | 8,259,750         | 4.68       | 0.00        | 0                | 0             |
| R2023 On 02/05/2019 Bond Future | 8.46   | Put        |           |           | 257.29000          | 0.25729            | 266,100           | 3.64       | 0.00        | 0                | 0             |
| R2023 On 02/05/2019 Bond Future | 8.44   | Call       |           |           | 1,672.55000        | 1.67255            | 1,630,640         | 3.62       | 0.00        | 0                | 0             |
| R2023 On 02/05/2019 Bond Future | 8.44   | Put        |           |           | 268.00000          | 0.26800            | 277,190           | 3.62       | 0.00        | 0                | 0             |
| R2023 On 02/05/2019 Bond Future | 8.45   | Call       |           |           | 1,698.84000        | 1.69884            | 1,656,740         | 3.63       | 0.00        | 0                | 0             |
| R2023 On 02/05/2019 Bond Future | 8.45   | Put        |           |           | 262.67000          | 0.26267            | 271,670           | 3.63       | 0.00        | 0                | 0             |
| R2023 On 02/05/2019 Bond Future | 8.46   | Call       |           |           | 1,725.08000        | 1.72508            | 1,682,790         | 3.64       | 0.00        | 0                | 0             |
| R2023 On 01/08/2019 Bond Future | 8.94   | Call       |           |           | 3,117.99000        | 3.11799            | 3,073,240         | 4.23       | 0.00        | 0                | 0             |
| R2023 On 01/08/2019 Bond Future | 8.94   | Put        |           |           | 321.85000          | 0.32185            | 329,340           | 4.23       | 0.00        | 0                | 0             |
| R2023 On 01/08/2019 Bond Future | 8.95   | Call       |           |           | 3,144.13000        | 3.14413            | 3,099,290         | 4.24       | 0.00        | 0                | 0             |
| R2023 On 01/08/2019 Bond Future | 8.95   | Put        |           |           | 318.66000          | 0.31866            | 326,060           | 4.24       | 0.00        | 0                | 0             |
| R2023 On 01/08/2019 Bond Future | 8.93   | Call       |           |           | 3,092.09000        | 3.09209            | 3,047,430         | 4.22       | 0.00        | 0                | 0             |
| R2023 On 01/08/2019 Bond Future | 8.93   | Put        |           |           | 325.28000          | 0.32528            | 332,860           | 4.22       | 0.00        | 0                | 0             |
| <b>Total R2023 Option</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>62,388</b> |
| R2030 On 07/02/2019 Bond Future |        |            | 9.29940   | 91.44322  | 9.27989            | 91.56777           |                   | 9.46       | 0.00        | 0                | 53,622        |
| R2030 On 02/05/2019 Bond Future |        |            | 9.35586   | 93.03729  | 9.33565            | 93.16420           |                   | 9.43       | 0.00        | 0                | 0             |
| R2030 On 01/08/2019 Bond Future |        |            | 9.41218   | 90.84439  | 9.39117            | 90.97394           |                   | 9.56       | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>53,622</b> |
| R2030 On 07/02/2019 Bond Future | 10.20  | Put        |           |           | 7.31000            | 0.00731            | 7,050             | 10.96      | 0.00        | 0                | 3,960         |
| R2030 On 07/02/2019 Bond Future | 8.90   | Put        |           |           | 2,586.26000        | 2.58626            | 2,688,650         | 9.03       | 0.00        | 0                | 0             |
| R2030 On 07/02/2019 Bond Future | 8.90   | Call       |           |           | 115.03000          | 0.11503            | 92,870            | 9.03       | 0.00        | 0                | 1,320         |
| R2030 On 07/02/2019 Bond Future | 9.18   | Put        |           |           | 1,203.44000        | 1.20344            | 1,263,250         | 9.38       | 0.00        | 0                | 0             |
| R2030 On 07/02/2019 Bond Future | 9.18   | Call       |           |           | 562.18000          | 0.56218            | 497,440           | 9.38       | 0.00        | 0                | 3,960         |
| R2030 On 07/02/2019 Bond Future | 9.68   | Call       |           |           | 2,656.48000        | 2.65648            | 2,537,200         | 10.10      | 0.00        | 0                | 3,960         |
| R2030 On 07/02/2019 Bond Future | 9.40   | Put        |           |           | 533.65000          | 0.53365            | 560,580           | 9.65       | 0.00        | 0                | 0             |
| R2030 On 07/02/2019 Bond Future | 9.40   | Call       |           |           | 1,296.79000        | 1.29679            | 1,199,170         | 9.65       | 0.00        | 0                | 0             |
| R2030 On 07/02/2019 Bond Future | 8.70   | Put        |           |           | 3,830.86000        | 3.83086            | 3,949,350         | 8.76       | 0.00        | 0                | 0             |
| R2030 On 07/02/2019 Bond Future | 8.70   | Call       |           |           | 22.59000           | 0.02259            | 16,530            | 8.76       | 0.00        | 0                | 0             |
| R2030 On 07/02/2019 Bond Future | 10.20  | Call       |           |           | 5,640.36000        | 5.64036            | 5,515,550         | 10.96      | 0.00        | 0                | 0             |
| R2030 On 07/02/2019 Bond Future | 8.64   | Put        |           |           | 4,227.24000        | 4.22724            | 4,348,020         | 8.72       | 0.00        | 0                | 0             |
| R2030 On 07/02/2019 Bond Future | 8.62   | Call       |           |           | 10.62000           | 0.01062            | 7,430             | 8.71       | 0.00        | 0                | 0             |
| R2030 On 07/02/2019 Bond Future | 8.62   | Put        |           |           | 4,360.82000        | 4.36082            | 4,482,180         | 8.71       | 0.00        | 0                | 0             |
| R2030 On 07/02/2019 Bond Future | 9.60   | Put        |           |           | 218.11000          | 0.21811            | 227,260           | 9.96       | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2030                     | On | 07/02/2019 | Bond Future | 9.60   | Call       |           |           | 2,233.06000        | 2.23306            | 2,117,660         | 9.96       | 0.00        | 0                | 1,320         |
| R2030                     | On | 07/02/2019 | Bond Future | 9.68   | Put        |           |           | 147.33000          | 0.14733            | 152,600           | 10.10      | 0.00        | 0                | 0             |
| R2030                     | On | 07/02/2019 | Bond Future | 8.63   | Call       |           |           | 11.72000           | 0.01172            | 8,240             | 8.71       | 0.00        | 0                | 0             |
| R2030                     | On | 07/02/2019 | Bond Future | 8.63   | Put        |           |           | 4,293.96000        | 4.29396            | 4,415,030         | 8.71       | 0.00        | 0                | 0             |
| R2030                     | On | 07/02/2019 | Bond Future | 8.64   | Call       |           |           | 12.91000           | 0.01291            | 9,140             | 8.72       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.41   | Call       |           |           | 2,160.25000        | 2.16025            | 2,082,220         | 9.60       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.41   | Put        |           |           | 1,694.51000        | 1.69451            | 1,743,390         | 9.60       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 8.90   | Put        |           |           | 3,565.80000        | 3.56580            | 3,650,580         | 9.06       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 8.90   | Call       |           |           | 771.55000          | 0.77155            | 729,420           | 9.06       | 0.00        | 0                | 3,000         |
| R2030                     | On | 02/05/2019 | Bond Future | 10.20  | Call       |           |           | 5,675.23000        | 5.67523            | 5,562,070         | 10.85      | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 10.20  | Put        |           |           | 452.61000          | 0.45261            | 466,360           | 10.85      | 0.00        | 0                | 3,000         |
| R2030                     | On | 02/05/2019 | Bond Future | 9.40   | Call       |           |           | 2,125.22000        | 2.12522            | 2,047,850         | 9.59       | 0.00        | 0                | 3,000         |
| R2030                     | On | 02/05/2019 | Bond Future | 9.40   | Put        |           |           | 1,721.94000        | 1.72194            | 1,771,480         | 9.59       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.39   | Call       |           |           | 2,090.49000        | 2.09049            | 2,013,770         | 9.58       | 0.00        | 0                | 0             |
| R2030                     | On | 02/05/2019 | Bond Future | 9.39   | Put        |           |           | 1,749.72000        | 1.74972            | 1,799,910         | 9.58       | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.91   | Call       |           |           | 4,489.88000        | 4.48988            | 4,394,230         | 10.06      | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.91   | Put        |           |           | 1,361.52000        | 1.36152            | 1,395,420         | 10.06      | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.92   | Call       |           |           | 4,532.60000        | 4.53260            | 4,436,590         | 10.08      | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.92   | Put        |           |           | 1,345.37000        | 1.34537            | 1,378,910         | 10.08      | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.90   | Call       |           |           | 4,447.04000        | 4.44704            | 4,351,760         | 10.05      | 0.00        | 0                | 0             |
| R2030                     | On | 01/08/2019 | Bond Future | 9.90   | Put        |           |           | 1,377.61000        | 1.37761            | 1,411,880         | 10.05      | 0.00        | 0                | 0             |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>23,520</b> |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>77,142</b> |
| R2032                     | On | 07/02/2019 | Bond Future |        |            | 9.51531   | 93.66772  | 9.49588            | 93.80225           |                   | 10.30      | 0.00        | 0                | 42,475        |
| R2032                     | On | 02/05/2019 | Bond Future |        |            | 9.57174   | 91.14394  | 9.55166            | 91.28102           |                   | 10.70      | 0.00        | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future |        |            | 9.62633   | 92.91966  | 9.60554            | 93.05952           |                   | 10.33      | 0.00        | 0                | 0             |
| <b>Total R2032 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>42,475</b> |
| R2032                     | On | 07/02/2019 | Bond Future | 8.81   | Call       |           |           | 9.34000            | 0.00934            | 6,460             | 9.29       | 0.00        | 0                | 0             |
| R2032                     | On | 07/02/2019 | Bond Future | 8.81   | Put        |           |           | 4,942.73000        | 4.94273            | 5,074,380         | 9.29       | 0.00        | 0                | 0             |
| R2032                     | On | 07/02/2019 | Bond Future | 8.82   | Call       |           |           | 10.35000           | 0.01035            | 7,210             | 9.30       | 0.00        | 0                | 0             |
| R2032                     | On | 07/02/2019 | Bond Future | 8.82   | Put        |           |           | 4,869.16000        | 4.86916            | 5,000,550         | 9.30       | 0.00        | 0                | 0             |
| R2032                     | On | 07/02/2019 | Bond Future | 8.80   | Call       |           |           | 8.43000            | 0.00843            | 5,790             | 9.28       | 0.00        | 0                | 0             |
| R2032                     | On | 07/02/2019 | Bond Future | 8.80   | Put        |           |           | 5,016.48000        | 5.01648            | 5,148,370         | 9.28       | 0.00        | 0                | 0             |
| R2032                     | On | 02/05/2019 | Bond Future | 9.62   | Call       |           |           | 2,365.08000        | 2.36508            | 2,280,860         | 10.85      | 0.00        | 0                | 0             |
| R2032                     | On | 02/05/2019 | Bond Future | 9.62   | Put        |           |           | 1,899.73000        | 1.89973            | 1,952,590         | 10.85      | 0.00        | 0                | 0             |
| R2032                     | On | 02/05/2019 | Bond Future | 9.63   | Call       |           |           | 2,403.06000        | 2.40306            | 2,318,160         | 10.87      | 0.00        | 0                | 0             |
| R2032                     | On | 02/05/2019 | Bond Future | 9.63   | Put        |           |           | 1,869.90000        | 1.86990            | 1,922,080         | 10.87      | 0.00        | 0                | 0             |
| R2032                     | On | 02/05/2019 | Bond Future | 9.61   | Call       |           |           | 2,327.20000        | 2.32720            | 2,243,670         | 10.84      | 0.00        | 0                | 0             |
| R2032                     | On | 02/05/2019 | Bond Future | 9.61   | Put        |           |           | 1,929.74000        | 1.92974            | 1,983,290         | 10.84      | 0.00        | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future | 10.10  | Call       |           |           | 4,785.36000        | 4.78536            | 4,682,980         | 10.73      | 0.00        | 0                | 0             |

| 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 | 01/08/2019 | Bond Future | 10.10  | Put        |           |           | 1,539.28000        | 1.53928            | 1,576,760         | 10.73      | 0.00        | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future | 10.11  | Call       |           |           | 4,831.24000        | 4.83124            | 4,728,470         | 10.75      | 0.00        | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future | 10.11  | Put        |           |           | 1,521.21000        | 1.52121            | 1,558,300         | 10.75      | 0.00        | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future | 10.09  | Call       |           |           | 4,739.85000        | 4.73985            | 4,637,880         | 10.72      | 0.00        | 0                | 0             |
| R2032                     | On | 01/08/2019 | Bond Future | 10.09  | Put        |           |           | 1,557.79000        | 1.55779            | 1,595,680         | 10.72      | 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>42,475</b> |
| R2035                     | On | 07/02/2019 | Bond Future |        |            | 9.67083   | 97.61593  | 9.65143            | 97.76513           |                   | 10.99      | 0.00        | 0                | 74,160        |
| R2035                     | On | 02/05/2019 | Bond Future |        |            | 9.72556   | 94.81756  | 9.70555            | 94.96961           |                   | 11.45      | 0.00        | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future |        |            | 9.77955   | 96.66471  | 9.75887            | 96.81984           |                   | 11.08      | 0.00        | 0                | 0             |
| <b>Total R2035 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>74,160</b> |
| R2035                     | On | 07/02/2019 | Bond Future | 8.97   | Put        |           |           | 5,482.44000        | 5.48244            | 5,628,490         | 9.84       | 0.00        | 0                | 0             |
| R2035                     | On | 07/02/2019 | Bond Future | 8.98   | Call       |           |           | 11.19000           | 0.01119            | 7,770             | 9.84       | 0.00        | 0                | 0             |
| R2035                     | On | 07/02/2019 | Bond Future | 8.98   | Put        |           |           | 5,399.78000        | 5.39978            | 5,545,560         | 9.84       | 0.00        | 0                | 0             |
| R2035                     | On | 07/02/2019 | Bond Future | 8.96   | Call       |           |           | 9.24000            | 0.00924            | 6,350             | 9.85       | 0.00        | 0                | 0             |
| R2035                     | On | 07/02/2019 | Bond Future | 8.96   | Put        |           |           | 5,565.28000        | 5.56528            | 5,711,590         | 9.85       | 0.00        | 0                | 0             |
| R2035                     | On | 07/02/2019 | Bond Future | 8.97   | Call       |           |           | 10.18000           | 0.01018            | 7,030             | 9.84       | 0.00        | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.74   | Call       |           |           | 2,464.67000        | 2.46467            | 2,373,850         | 11.44      | 0.00        | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.74   | Put        |           |           | 2,203.12000        | 2.20312            | 2,264,350         | 11.44      | 0.00        | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.75   | Call       |           |           | 2,505.79000        | 2.50579            | 2,414,180         | 11.45      | 0.00        | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.75   | Put        |           |           | 2,168.52000        | 2.16852            | 2,228,960         | 11.45      | 0.00        | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.73   | Call       |           |           | 2,423.89000        | 2.42389            | 2,333,860         | 11.42      | 0.00        | 0                | 0             |
| R2035                     | On | 02/05/2019 | Bond Future | 9.73   | Put        |           |           | 2,238.15000        | 2.23815            | 2,300,170         | 11.42      | 0.00        | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.23  | Call       |           |           | 5,267.62000        | 5.26762            | 5,155,230         | 11.71      | 0.00        | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.23  | Put        |           |           | 1,826.23000        | 1.82623            | 1,868,970         | 11.71      | 0.00        | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.24  | Call       |           |           | 5,317.73000        | 5.31773            | 5,204,900         | 11.73      | 0.00        | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.24  | Put        |           |           | 1,805.36000        | 1.80536            | 1,847,660         | 11.73      | 0.00        | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.22  | Call       |           |           | 5,217.90000        | 5.21790            | 5,105,970         | 11.69      | 0.00        | 0                | 0             |
| R2035                     | On | 01/08/2019 | Bond Future | 10.22  | Put        |           |           | 1,847.58000        | 1.84758            | 1,890,780         | 11.69      | 0.00        | 0                | 0             |
| <b>Total R2035 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2035</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>74,160</b> |
| R2037                     | On | 07/02/2019 | Bond Future |        |            | 9.73445   | 89.89309  | 9.70993            | 90.08315           |                   | 12.09      | 0.00        | 0                | 64,737        |
| R2037                     | On | 02/05/2019 | Bond Future |        |            | 9.79144   | 91.46015  | 9.76618            | 91.65372           |                   | 12.03      | 0.00        | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future |        |            | 9.84936   | 88.98625  | 9.82327            | 89.18372           |                   | 12.21      | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>64,737</b> |
| R2037                     | On | 07/02/2019 | Bond Future | 9.06   | Call       |           |           | 14.88000           | 0.01488            | 10,020            | 10.89      | 0.00        | 0                | 0             |
| R2037                     | On | 07/02/2019 | Bond Future | 9.06   | Put        |           |           | 5,284.63000        | 5.28463            | 5,469,830         | 10.89      | 0.00        | 0                | 0             |
| R2037                     | On | 07/02/2019 | Bond Future | 9.07   | Call       |           |           | 16.43000           | 0.01643            | 11,130            | 10.90      | 0.00        | 0                | 0             |
| R2037                     | On | 07/02/2019 | Bond Future | 9.07   | Put        |           |           | 5,201.59000        | 5.20159            | 5,386,350         | 10.90      | 0.00        | 0                | 0             |
| R2037                     | On | 07/02/2019 | Bond Future | 9.05   | Call       |           |           | 13.47000           | 0.01347            | 9,010             | 10.88      | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037                     | On | 07/02/2019 | Bond Future | 9.05   | Put        |           |           | 5,367.93000        | 5.36793            | 5,553,530         | 10.88      | 0.00        | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.80   | Put        |           |           | 2,253.59000        | 2.25359            | 2,334,520         | 12.10      | 0.00        | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.81   | Call       |           |           | 2,554.26000        | 2.55426            | 2,440,630         | 12.12      | 0.00        | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.81   | Put        |           |           | 2,218.87000        | 2.21887            | 2,298,810         | 12.12      | 0.00        | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.79   | Call       |           |           | 2,471.49000        | 2.47149            | 2,359,850         | 12.09      | 0.00        | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.79   | Put        |           |           | 2,288.94000        | 2.28894            | 2,370,870         | 12.09      | 0.00        | 0                | 0             |
| R2037                     | On | 02/05/2019 | Bond Future | 9.80   | Call       |           |           | 2,512.61000        | 2.51261            | 2,399,970         | 12.10      | 0.00        | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.30  | Call       |           |           | 5,380.16000        | 5.38016            | 5,238,950         | 13.04      | 0.00        | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.30  | Put        |           |           | 1,874.68000        | 1.87468            | 1,930,940         | 13.04      | 0.00        | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.31  | Call       |           |           | 5,430.65000        | 5.43065            | 5,288,880         | 13.06      | 0.00        | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.31  | Put        |           |           | 1,853.91000        | 1.85391            | 1,909,610         | 13.06      | 0.00        | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.29  | Call       |           |           | 5,329.82000        | 5.32982            | 5,189,170         | 13.02      | 0.00        | 0                | 0             |
| R2037                     | On | 01/08/2019 | Bond Future | 10.29  | Put        |           |           | 1,895.68000        | 1.89568            | 1,952,500         | 13.02      | 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>64,737</b> |
| R2040                     | On | 07/02/2019 | Bond Future |        |            | 9.80938   | 93.14854  | 9.78990            | 93.31083           |                   | 12.50      | 0.00        | 0                | 30,578        |
| R2040                     | On | 02/05/2019 | Bond Future |        |            | 9.86618   | 94.77232  | 9.84612            | 94.93763           |                   | 12.46      | 0.00        | 0                | 0             |
| R2040                     | On | 01/08/2019 | Bond Future |        |            | 9.92405   | 92.11259  | 9.90334            | 92.28125           |                   | 12.65      | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>30,578</b> |
| R2040                     | On | 07/02/2019 | Bond Future | 9.11   | Put        |           |           | 5,972.46000        | 5.97246            | 6,131,060         | 11.32      | 0.00        | 0                | 0             |
| R2040                     | On | 07/02/2019 | Bond Future | 9.12   | Call       |           |           | 13.38000           | 0.01338            | 9,360             | 11.33      | 0.00        | 0                | 0             |
| R2040                     | On | 07/02/2019 | Bond Future | 9.12   | Put        |           |           | 5,881.75000        | 5.88175            | 6,040,020         | 11.33      | 0.00        | 0                | 0             |
| R2040                     | On | 07/02/2019 | Bond Future | 9.13   | Call       |           |           | 14.81000           | 0.01481            | 10,420            | 11.35      | 0.00        | 0                | 0             |
| R2040                     | On | 07/02/2019 | Bond Future | 9.13   | Put        |           |           | 5,791.31000        | 5.79131            | 5,949,210         | 11.35      | 0.00        | 0                | 0             |
| R2040                     | On | 07/02/2019 | Bond Future | 9.11   | Call       |           |           | 12.08000           | 0.01208            | 8,390             | 11.32      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.89   | Call       |           |           | 2,763.49000        | 2.76349            | 2,663,580         | 12.66      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.89   | Put        |           |           | 2,402.50000        | 2.40250            | 2,467,900         | 12.66      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.90   | Call       |           |           | 2,808.22000        | 2.80822            | 2,707,470         | 12.68      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.90   | Put        |           |           | 2,365.28000        | 2.36528            | 2,429,840         | 12.68      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.88   | Call       |           |           | 2,719.10000        | 2.71910            | 2,620,030         | 12.65      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.88   | Put        |           |           | 2,440.18000        | 2.44018            | 2,506,420         | 12.65      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 10.20  | Put        |           |           | 1,475.19000        | 1.47519            | 1,517,540         | 13.24      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 10.20  | Call       |           |           | 4,323.39000        | 4.32339            | 4,200,430         | 13.24      | 0.00        | 0                | 1,150         |
| R2040                     | On | 02/05/2019 | Bond Future | 9.60   | Put        |           |           | 3,691.58000        | 3.69158            | 3,782,970         | 12.24      | 0.00        | 0                | 0             |
| R2040                     | On | 02/05/2019 | Bond Future | 9.60   | Call       |           |           | 1,624.41000        | 1.62441            | 1,550,490         | 12.24      | 0.00        | 0                | 1,150         |
| R2040                     | On | 01/08/2019 | Bond Future | 10.37  | Call       |           |           | 5,638.61000        | 5.63861            | 5,516,240         | 13.18      | 0.00        | 0                | 0             |
| R2040                     | On | 01/08/2019 | Bond Future | 10.37  | Put        |           |           | 1,954.88000        | 1.95488            | 2,001,170         | 13.18      | 0.00        | 0                | 0             |
| R2040                     | On | 01/08/2019 | Bond Future | 10.38  | Call       |           |           | 5,692.33000        | 5.69233            | 5,569,470         | 13.20      | 0.00        | 0                | 0             |
| R2040                     | On | 01/08/2019 | Bond Future | 10.38  | Put        |           |           | 1,932.27000        | 1.93227            | 1,978,070         | 13.20      | 0.00        | 0                | 0             |
| R2040                     | On | 01/08/2019 | Bond Future | 10.36  | Call       |           |           | 5,585.28000        | 5.58528            | 5,463,400         | 13.16      | 0.00        | 0                | 0             |



| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R2040                     | On | 01/08/2019 | Bond Future | 10.36  | Put        |           |           | 1,978.00000        | 1.97800            | 2,024,780         | 13.16      | 0.00        | 0                | 0              |
| <b>Total R2040 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,300</b>   |
| <b>Total For R2040</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>32,878</b>  |
| R2044                     | On | 07/02/2019 | Bond Future |        |            | 9.83385   | 90.26509  | 9.80931            | 90.47320           |                   | 13.12      | 0.00        | 0                | 37,872         |
| R2044                     | On | 02/05/2019 | Bond Future |        |            | 9.88848   | 91.83869  | 9.86324            | 92.05058           |                   | 13.08      | 0.00        | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future |        |            | 9.94410   | 89.24693  | 9.91807            | 89.46308           |                   | 13.32      | 0.00        | 0                | 0              |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>37,872</b>  |
| R2044                     | On | 07/02/2019 | Bond Future | 9.18   | Put        |           |           | 5,645.12000        | 5.64512            | 5,846,830         | 11.97      | 0.00        | 0                | 0              |
| R2044                     | On | 07/02/2019 | Bond Future | 9.16   | Call       |           |           | 16.59000           | 0.01659            | 11,180            | 11.95      | 0.00        | 0                | 0              |
| R2044                     | On | 07/02/2019 | Bond Future | 9.16   | Put        |           |           | 5,829.79000        | 5.82979            | 6,032,490         | 11.95      | 0.00        | 0                | 0              |
| R2044                     | On | 07/02/2019 | Bond Future | 9.17   | Call       |           |           | 18.32000           | 0.01832            | 12,430            | 11.96      | 0.00        | 0                | 0              |
| R2044                     | On | 07/02/2019 | Bond Future | 9.17   | Put        |           |           | 5,737.31000        | 5.73731            | 5,939,530         | 11.96      | 0.00        | 0                | 0              |
| R2044                     | On | 07/02/2019 | Bond Future | 9.18   | Call       |           |           | 20.19000           | 0.02019            | 13,790            | 11.97      | 0.00        | 0                | 0              |
| R2044                     | On | 02/05/2019 | Bond Future | 9.90   | Put        |           |           | 2,402.44000        | 2.40244            | 2,490,720         | 12.93      | 0.00        | 0                | 0              |
| R2044                     | On | 02/05/2019 | Bond Future | 9.91   | Call       |           |           | 2,756.16000        | 2.75616            | 2,631,440         | 12.94      | 0.00        | 0                | 0              |
| R2044                     | On | 02/05/2019 | Bond Future | 9.91   | Put        |           |           | 2,364.27000        | 2.36427            | 2,451,440         | 12.94      | 0.00        | 0                | 0              |
| R2044                     | On | 02/05/2019 | Bond Future | 9.92   | Call       |           |           | 2,801.91000        | 2.80191            | 2,676,100         | 12.96      | 0.00        | 0                | 0              |
| R2044                     | On | 02/05/2019 | Bond Future | 9.92   | Put        |           |           | 2,326.59000        | 2.32659            | 2,412,670         | 12.96      | 0.00        | 0                | 0              |
| R2044                     | On | 02/05/2019 | Bond Future | 9.90   | Call       |           |           | 2,710.76000        | 2.71076            | 2,587,150         | 12.93      | 0.00        | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.39  | Call       |           |           | 5,775.80000        | 5.77580            | 5,620,870         | 13.91      | 0.00        | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.39  | Put        |           |           | 1,989.37000        | 1.98937            | 2,050,590         | 13.91      | 0.00        | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.40  | Call       |           |           | 5,829.98000        | 5.82998            | 5,674,420         | 13.93      | 0.00        | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.40  | Put        |           |           | 1,966.27000        | 1.96627            | 2,026,860         | 13.93      | 0.00        | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.38  | Call       |           |           | 5,721.52000        | 5.72152            | 5,567,220         | 13.89      | 0.00        | 0                | 0              |
| R2044                     | On | 01/08/2019 | Bond Future | 10.38  | Put        |           |           | 2,012.50000        | 2.01250            | 2,074,350         | 13.89      | 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>37,872</b>  |
| R2048                     | On | 07/02/2019 | Bond Future |        |            | 9.81428   | 93.80647  | 9.78978            | 94.02029           |                   | 12.94      | 0.00        | 0                | 107,243        |
| R2048                     | On | 02/05/2019 | Bond Future |        |            | 9.86379   | 91.00511  | 9.83861            | 91.22283           |                   | 13.55      | 0.00        | 0                | 6              |
| R2048                     | On | 01/08/2019 | Bond Future |        |            | 9.91272   | 92.77798  | 9.88679            | 93.00006           |                   | 13.16      | 0.00        | 0                | 0              |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>107,249</b> |
| R2048                     | On | 07/02/2019 | Bond Future | 9.06   | Call       |           |           | 6.75000            | 0.00675            | 4,280             | 11.66      | 0.00        | 0                | 0              |
| R2048                     | On | 07/02/2019 | Bond Future | 9.06   | Put        |           |           | 6,806.18000        | 6.80618            | 7,017,530         | 11.66      | 0.00        | 0                | 0              |
| R2048                     | On | 07/02/2019 | Bond Future | 9.07   | Call       |           |           | 7.56000            | 0.00756            | 4,830             | 11.68      | 0.00        | 0                | 0              |
| R2048                     | On | 07/02/2019 | Bond Future | 9.07   | Put        |           |           | 6,707.87000        | 6.70787            | 6,918,960         | 11.68      | 0.00        | 0                | 0              |
| R2048                     | On | 07/02/2019 | Bond Future | 9.05   | Call       |           |           | 6.03000            | 0.00603            | 3,790             | 11.65      | 0.00        | 0                | 0              |
| R2048                     | On | 07/02/2019 | Bond Future | 9.05   | Put        |           |           | 6,904.75000        | 6.90475            | 7,116,330         | 11.65      | 0.00        | 0                | 0              |
| R2048                     | On | 02/05/2019 | Bond Future | 9.90   | Call       |           |           | 2,968.87000        | 2.96887            | 2,838,680         | 13.79      | 0.00        | 0                | 0              |
| R2048                     | On | 02/05/2019 | Bond Future | 9.90   | Put        |           |           | 2,439.68000        | 2.43968            | 2,527,210         | 13.79      | 0.00        | 0                | 0              |
| R2048                     | On | 02/05/2019 | Bond Future | 9.91   | Call       |           |           | 3,016.44000        | 3.01644            | 2,885,160         | 13.81      | 0.00        | 0                | 0              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R2048                     | On | 02/05/2019 | Bond Future | 9.91   | Put        |           |           | 2,401.57000        | 2.40157            | 2,488,010         | 13.81      | 0.00        | 0                | 0              |
| R2048                     | On | 02/05/2019 | Bond Future | 9.89   | Call       |           |           | 2,921.64000        | 2.92164            | 2,792,560         | 13.77      | 0.00        | 0                | 0              |
| R2048                     | On | 02/05/2019 | Bond Future | 9.89   | Put        |           |           | 2,478.28000        | 2.47828            | 2,566,920         | 13.77      | 0.00        | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.35  | Call       |           |           | 5,875.21000        | 5.87521            | 5,716,520         | 13.67      | 0.00        | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.35  | Put        |           |           | 2,049.09000        | 2.04909            | 2,112,480         | 13.67      | 0.00        | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.36  | Call       |           |           | 5,930.83000        | 5.93083            | 5,771,490         | 13.69      | 0.00        | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.36  | Put        |           |           | 2,025.30000        | 2.02530            | 2,088,040         | 13.69      | 0.00        | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.34  | Call       |           |           | 5,819.74000        | 5.81974            | 5,661,710         | 13.65      | 0.00        | 0                | 0              |
| R2048                     | On | 01/08/2019 | Bond Future | 10.34  | Put        |           |           | 2,073.15000        | 2.07315            | 2,137,200         | 13.65      | 0.00        | 0                | 0              |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>107,249</b> |
| R207                      | On | 07/02/2019 | Bond Future |        |            | 6.14900   | 101.52671 | 6.13476            | 101.53941          |                   | 0.27       | 0.00        | 0                | 15,739         |
| R207                      | On | 02/05/2019 | Bond Future |        |            | 5.65530   | 103.29654 | 5.63590            | 103.30966          |                   | 0.25       | 0.00        | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future |        |            | 4.33995   | 101.66668 | 4.30942            | 101.68019          |                   | 0.19       | 0.00        | 0                | 0              |
| <b>Total R207 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,739</b>  |
| R207                      | On | 07/02/2019 | Bond Future | 6.52   | Call       |           |           | 342.71000          | 0.34271            | 330,020           | 0.47       | 0.00        | 0                | 0              |
| R207                      | On | 07/02/2019 | Bond Future | 6.52   | Put        |           |           | 0.05000            | 0.00005            | 0,060             | 0.47       | 0.00        | 0                | 0              |
| R207                      | On | 07/02/2019 | Bond Future | 6.53   | Call       |           |           | 351.57000          | 0.35157            | 338,880           | 0.47       | 0.00        | 0                | 0              |
| R207                      | On | 07/02/2019 | Bond Future | 6.53   | Put        |           |           | 0.04000            | 0.00004            | 0,050             | 0.47       | 0.00        | 0                | 0              |
| R207                      | On | 07/02/2019 | Bond Future | 6.51   | Call       |           |           | 333.85000          | 0.33385            | 321,160           | 0.46       | 0.00        | 0                | 0              |
| R207                      | On | 07/02/2019 | Bond Future | 6.51   | Put        |           |           | 0.06000            | 0.00006            | 0,070             | 0.46       | 0.00        | 0                | 0              |
| R207                      | On | 02/05/2019 | Bond Future | 7.62   | Call       |           |           | 1,326.99000        | 1.32699            | 1,313,870         | 0.58       | 0.00        | 0                | 0              |
| R207                      | On | 02/05/2019 | Bond Future | 7.62   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.58       | 0.00        | 0                | 0              |
| R207                      | On | 02/05/2019 | Bond Future | 7.63   | Call       |           |           | 1,333.60000        | 1.33360            | 1,320,480         | 0.58       | 0.00        | 0                | 0              |
| R207                      | On | 02/05/2019 | Bond Future | 7.63   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.58       | 0.00        | 0                | 0              |
| R207                      | On | 02/05/2019 | Bond Future | 7.61   | Call       |           |           | 1,320.37000        | 1.32037            | 1,307,250         | 0.58       | 0.00        | 0                | 0              |
| R207                      | On | 02/05/2019 | Bond Future | 7.61   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.58       | 0.00        | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.34   | Call       |           |           | 1,324.53000        | 1.32453            | 1,311,020         | 0.31       | 0.00        | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.34   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.31       | 0.00        | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.35   | Call       |           |           | 1,328.84000        | 1.32884            | 1,315,330         | 0.31       | 0.00        | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.35   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.31       | 0.00        | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.33   | Call       |           |           | 1,320.21000        | 1.32021            | 1,306,700         | 0.31       | 0.00        | 0                | 0              |
| R207                      | On | 01/08/2019 | Bond Future | 7.33   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.31       | 0.00        | 0                | 0              |
| <b>Total R207 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For R207</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,739</b>  |
| R208                      | On | 07/02/2019 | Bond Future |        |            | 7.08443   | 101.84182 | 7.08395            | 101.84275          |                   | 0.99       | 0.00        | 0                | 17,335         |
| R208                      | On | 02/05/2019 | Bond Future |        |            | 7.01108   | 100.21629 | 7.01042            | 100.21745          |                   | 1.12       | 0.00        | 0                | 0              |
| R208                      | On | 01/08/2019 | Bond Future |        |            | 6.86721   | 102.16868 | 6.86635            | 102.17000          |                   | 1.19       | 0.00        | 0                | 0              |
| <b>Total R208 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,335</b>  |
| R208                      | On | 07/02/2019 | Bond Future | 7.06   | Put        |           |           | 133.34000          | 0.13334            | 131,410           | 1.09       | 0.00        | 0                | 0              |

| 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 | 07/02/2019 | Bond Future | 7.07   | Call       |           |           | 97.24000           | 0.09724            | 94,290            | 1.11       | 0.00                 | 0                | 0              |
| R208                     | On | 07/02/2019 | Bond Future | 7.07   | Put        |           |           | 124.28000          | 0.12428            | 122,260           | 1.11       | 0.00                 | 0                | 0              |
| R208                     | On | 07/02/2019 | Bond Future | 7.08   | Call       |           |           | 108.03000          | 0.10803            | 105,010           | 1.12       | 0.00                 | 0                | 0              |
| R208                     | On | 07/02/2019 | Bond Future | 7.08   | Put        |           |           | 115.69000          | 0.11569            | 113,600           | 1.12       | 0.00                 | 0                | 0              |
| R208                     | On | 07/02/2019 | Bond Future | 7.06   | Call       |           |           | 86.91000           | 0.08691            | 84,050            | 1.09       | 0.00                 | 0                | 0              |
| R208                     | On | 02/05/2019 | Bond Future | 8.03   | Call       |           |           | 1,788.88000        | 1.78888            | 1,787,140         | 2.12       | 0.00                 | 0                | 0              |
| R208                     | On | 02/05/2019 | Bond Future | 8.03   | Put        |           |           | 29.64000           | 0.02964            | 29,060            | 2.12       | 0.00                 | 0                | 0              |
| R208                     | On | 02/05/2019 | Bond Future | 8.04   | Call       |           |           | 1,804.90000        | 1.80490            | 1,803,180         | 2.12       | 0.00                 | 0                | 0              |
| R208                     | On | 02/05/2019 | Bond Future | 8.04   | Put        |           |           | 28.61000           | 0.02861            | 28,050            | 2.12       | 0.00                 | 0                | 0              |
| R208                     | On | 02/05/2019 | Bond Future | 8.02   | Call       |           |           | 1,772.88000        | 1.77288            | 1,771,130         | 2.12       | 0.00                 | 0                | 0              |
| R208                     | On | 02/05/2019 | Bond Future | 8.02   | Put        |           |           | 30.70000           | 0.03070            | 30,110            | 2.12       | 0.00                 | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.15   | Call       |           |           | 1,988.75000        | 1.98875            | 1,987,050         | 1.80       | 0.00                 | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.15   | Put        |           |           | 43.56000           | 0.04356            | 43,180            | 1.80       | 0.00                 | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.16   | Call       |           |           | 2,002.60000        | 2.00260            | 2,000,910         | 1.80       | 0.00                 | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.16   | Put        |           |           | 42.46000           | 0.04246            | 42,090            | 1.80       | 0.00                 | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.17   | Call       |           |           | 2,016.48000        | 2.01648            | 2,014,800         | 1.80       | 0.00                 | 0                | 0              |
| R208                     | On | 01/08/2019 | Bond Future | 8.17   | Put        |           |           | 41.39000           | 0.04139            | 41,030            | 1.80       | 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>17,335</b>  |
| R209                     | On | 07/02/2019 | Bond Future |        |            | 9.60338   | 74.38804  | 9.57884            | 74.54938           |                   | 12.38      | 12,943,518.96        | 174              | 117,685        |
| R209                     | On | 02/05/2019 | Bond Future |        |            | 9.65263   | 72.53586  | 9.62740            | 72.70015           |                   | 12.92      | 0.00                 | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future |        |            | 9.70017   | 73.94903  | 9.67418            | 74.11666           |                   | 12.58      | 0.00                 | 0                | 0              |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>12,943,518.96</b> | <b>174</b>       | <b>117,685</b> |
| R209                     | On | 07/02/2019 | Bond Future | 10.20  | Call       |           |           | 3,984.55000        | 3.98455            | 3,825,640         | 13.85      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 10.20  | Put        |           |           | 58.45000           | 0.05845            | 60,880            | 13.85      | 0.00                 | 0                | 4,000          |
| R209                     | On | 07/02/2019 | Bond Future | 9.54   | Put        |           |           | 1,044.32000        | 1.04432            | 1,112,940         | 12.45      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 9.54   | Call       |           |           | 787.88000          | 0.78788            | 695,160           | 12.45      | 0.00                 | 0                | 4,000          |
| R209                     | On | 07/02/2019 | Bond Future | 9.04   | Put        |           |           | 3,719.40000        | 3.71940            | 3,869,950         | 11.54      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 8.95   | Put        |           |           | 4,338.56000        | 4.33856            | 4,494,420         | 11.41      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 9.04   | Call       |           |           | 39.58000           | 0.03958            | 28,790            | 11.54      | 0.00                 | 0                | 4,000          |
| R209                     | On | 07/02/2019 | Bond Future | 8.96   | Call       |           |           | 19.37000           | 0.01937            | 13,440            | 11.42      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 8.96   | Put        |           |           | 4,268.64000        | 4.26864            | 4,424,050         | 11.42      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 8.97   | Call       |           |           | 21.21000           | 0.02121            | 14,810            | 11.43      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 8.97   | Put        |           |           | 4,198.96000        | 4.19896            | 4,353,900         | 11.43      | 0.00                 | 0                | 0              |
| R209                     | On | 07/02/2019 | Bond Future | 8.95   | Call       |           |           | 17.67000           | 0.01767            | 12,190            | 11.41      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.68   | Call       |           |           | 2,174.53000        | 2.17453            | 2,077,300         | 12.82      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.68   | Put        |           |           | 1,832.64000        | 1.83264            | 1,899,700         | 12.82      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.95   | Put        |           |           | 1,170.60000        | 1.17060            | 1,216,850         | 13.22      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.95   | Call       |           |           | 3,230.57000        | 3.23057            | 3,112,530         | 13.22      | 0.00                 | 0                | 760            |
| R209                     | On | 02/05/2019 | Bond Future | 9.69   | Call       |           |           | 2,210.10000        | 2.21010            | 2,112,030         | 12.84      | 0.00                 | 0                | 0              |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R209                     | On | 02/05/2019 | Bond Future | 9.69   | Put        |           |           | 1,803.48000        | 1.80348            | 1,869,700         | 12.84      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.70   | Call       |           |           | 2,245.96000        | 2.24596            | 2,147,040         | 12.85      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.70   | Put        |           |           | 1,774.70000        | 1.77470            | 1,840,070         | 12.85      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 10.50  | Call       |           |           | 5,839.61000        | 5.83961            | 5,694,430         | 14.42      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 10.50  | Put        |           |           | 462.54000          | 0.46254            | 481,650           | 14.42      | 0.00                 | 0                | 11,560         |
| R209                     | On | 02/05/2019 | Bond Future | 9.35   | Put        |           |           | 3,000.68000        | 3.00068            | 3,097,670         | 12.27      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 9.35   | Call       |           |           | 1,157.70000        | 1.15770            | 1,090,400         | 12.27      | 0.00                 | 0                | 760            |
| R209                     | On | 02/05/2019 | Bond Future | 10.71  | Call       |           |           | 6,907.23000        | 6.90723            | 6,756,250         | 14.92      | 0.00                 | 0                | 0              |
| R209                     | On | 02/05/2019 | Bond Future | 10.71  | Put        |           |           | 325.01000          | 0.32501            | 338,320           | 14.92      | 0.00                 | 0                | 760            |
| R209                     | On | 01/08/2019 | Bond Future | 10.15  | Call       |           |           | 4,541.94000        | 4.54194            | 4,421,810         | 13.18      | 0.00                 | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 10.15  | Put        |           |           | 1,561.32000        | 1.56132            | 1,608,820         | 13.18      | 0.00                 | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 10.16  | Call       |           |           | 4,584.75000        | 4.58475            | 4,464,130         | 13.19      | 0.00                 | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 10.16  | Put        |           |           | 1,543.45000        | 1.54345            | 1,590,460         | 13.19      | 0.00                 | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 10.17  | Call       |           |           | 4,627.87000        | 4.62787            | 4,506,780         | 13.21      | 0.00                 | 0                | 0              |
| R209                     | On | 01/08/2019 | Bond Future | 10.17  | Put        |           |           | 1,525.96000        | 1.52596            | 1,572,500         | 13.21      | 0.00                 | 0                | 0              |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>25,840</b>  |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>12,943,518.96</b> | <b>174</b>       | <b>143,525</b> |
| R210                     | On | 07/02/2019 | Bond Future |        |            | 188.02228 | 188.02228 | 188.01689          | 188.01689          |                   |            | 0.00                 | 0                | 2,020          |
| R210                     | On | 02/05/2019 | Bond Future |        |            | 188.78703 | 188.78703 | 188.78185          | 188.78185          |                   |            | 0.00                 | 0                | 712            |
| R210                     | On | 01/08/2019 | Bond Future |        |            | 192.50958 | 192.50958 | 192.50457          | 192.50457          |                   |            | 0.00                 | 0                | 0              |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,732</b>   |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,732</b>   |
| R212                     | On | 07/02/2019 | Bond Future |        |            | 156.05113 | 156.05113 | 156.04782          | 156.04782          |                   |            | 0.00                 | 0                | 3,450          |
| R212                     | On | 02/05/2019 | Bond Future |        |            | 158.80705 | 158.80705 | 158.80400          | 158.80400          |                   |            | 0.00                 | 0                | 1,526          |
| R212                     | On | 01/08/2019 | Bond Future |        |            | 161.86717 | 161.86717 | 161.86424          | 161.86424          |                   |            | 0.00                 | 0                | 0              |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>4,976</b>   |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>4,976</b>   |
| R213                     | On | 07/02/2019 | Bond Future |        |            | 9.40005   | 86.09686  | 9.38060            | 86.21901           |                   | 9.98       | 0.00                 | 0                | 31,062         |
| R213                     | On | 02/05/2019 | Bond Future |        |            | 9.45140   | 84.04844  | 9.43132            | 84.17285           |                   | 10.41      | 0.00                 | 0                | 1,200          |
| R213                     | On | 01/08/2019 | Bond Future |        |            | 9.50114   | 85.68577  | 9.48034            | 85.81276           |                   | 10.14      | 0.00                 | 0                | 0              |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>32,262</b>  |
| R213                     | On | 07/02/2019 | Bond Future | 8.69   | Call       |           |           | 7.99000            | 0.00799            | 5,500             | 9.14       | 0.00                 | 0                | 0              |
| R213                     | On | 07/02/2019 | Bond Future | 8.69   | Put        |           |           | 4,506.86000        | 4.50686            | 4,626,520         | 9.14       | 0.00                 | 0                | 0              |
| R213                     | On | 07/02/2019 | Bond Future | 8.70   | Call       |           |           | 8.78000            | 0.00878            | 6,080             | 9.14       | 0.00                 | 0                | 0              |
| R213                     | On | 07/02/2019 | Bond Future | 8.70   | Put        |           |           | 4,440.20000        | 4.44020            | 4,559,650         | 9.14       | 0.00                 | 0                | 0              |
| R213                     | On | 07/02/2019 | Bond Future | 8.68   | Call       |           |           | 7.26000            | 0.00726            | 4,970             | 9.14       | 0.00                 | 0                | 0              |
| R213                     | On | 07/02/2019 | Bond Future | 8.68   | Put        |           |           | 4,573.65000        | 4.57365            | 4,693,510         | 9.14       | 0.00                 | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.49   | Call       |           |           | 2,064.53000        | 2.06453            | 1,988,910         | 10.40      | 0.00                 | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future | 9.49   | Put        |           |           | 1,701.68000        | 1.70168            | 1,750,470         | 10.40      | 0.00                 | 0                | 0              |

| Contract Details         |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|--------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R213                     | On | 02/05/2019 | Bond Future        | 9.50   | Call       |           |           | 2,098.68000        | 2.09868            | 2,022,420         | 10.41      | 0.00                 | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future        | 9.50   | Put        |           |           | 1,674.21000        | 1.67421            | 1,722,360         | 10.41      | 0.00                 | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future        | 9.48   | Call       |           |           | 2,030.65000        | 2.03065            | 1,955,690         | 10.39      | 0.00                 | 0                | 0              |
| R213                     | On | 02/05/2019 | Bond Future        | 9.48   | Put        |           |           | 1,729.49000        | 1.72949            | 1,778,940         | 10.39      | 0.00                 | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future        | 9.99   | Call       |           |           | 4,457.61000        | 4.45761            | 4,364,340         | 10.80      | 0.00                 | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future        | 9.99   | Put        |           |           | 1,419.92000        | 1.41992            | 1,453,640         | 10.80      | 0.00                 | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future        | 10.00  | Call       |           |           | 4,499.85000        | 4.49985            | 4,406,230         | 10.82      | 0.00                 | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future        | 10.00  | Put        |           |           | 1,404.07000        | 1.40407            | 1,437,440         | 10.82      | 0.00                 | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future        | 9.98   | Call       |           |           | 4,415.71000        | 4.41571            | 4,322,800         | 10.79      | 0.00                 | 0                | 0              |
| R213                     | On | 01/08/2019 | Bond Future        | 9.98   | Put        |           |           | 1,436.17000        | 1.43617            | 1,470,250         | 10.79      | 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>32,262</b>  |
| R214                     | On | 07/02/2019 | Bond Future        |        |            | 9.79417   | 73.40893  | 9.76967            | 73.57615           |                   | 13.32      | 0.00                 | 0                | 29,281         |
| R214                     | On | 02/05/2019 | Bond Future        |        |            | 9.84331   | 71.39287  | 9.81815            | 71.56312           |                   | 13.91      | 0.00                 | 0                | 1,200          |
| R214                     | On | 01/08/2019 | Bond Future        |        |            | 9.89181   | 72.78366  | 9.86592            | 72.95732           |                   | 13.49      | 0.00                 | 0                | 0              |
| <b>Total R214 Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>30,481</b>  |
| R214                     | On | 07/02/2019 | Bond Future        | 9.04   | Call       |           |           | 6.99000            | 0.00699            | 4,540             | 12.00      | 0.00                 | 0                | 0              |
| R214                     | On | 07/02/2019 | Bond Future        | 9.04   | Put        |           |           | 5,291.62000        | 5.29162            | 5,456,390         | 12.00      | 0.00                 | 0                | 0              |
| R214                     | On | 07/02/2019 | Bond Future        | 9.05   | Call       |           |           | 7.77000            | 0.00777            | 5,080             | 12.01      | 0.00                 | 0                | 0              |
| R214                     | On | 07/02/2019 | Bond Future        | 9.05   | Put        |           |           | 5,215.80000        | 5.21580            | 5,380,330         | 12.01      | 0.00                 | 0                | 0              |
| R214                     | On | 07/02/2019 | Bond Future        | 9.03   | Call       |           |           | 6.29000            | 0.00629            | 4,050             | 11.99      | 0.00                 | 0                | 0              |
| R214                     | On | 07/02/2019 | Bond Future        | 9.03   | Put        |           |           | 5,367.64000        | 5.36764            | 5,532,620         | 11.99      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future        | 9.86   | Call       |           |           | 2,307.49000        | 2.30749            | 2,207,120         | 14.09      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future        | 9.86   | Put        |           |           | 2,024.66000        | 2.02466            | 2,094,540         | 14.09      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future        | 9.87   | Call       |           |           | 2,344.14000        | 2.34414            | 2,242,920         | 14.11      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future        | 9.87   | Put        |           |           | 1,994.00000        | 1.99400            | 2,063,030         | 14.11      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future        | 9.85   | Call       |           |           | 2,270.97000        | 2.27097            | 2,171,440         | 14.07      | 0.00                 | 0                | 0              |
| R214                     | On | 02/05/2019 | Bond Future        | 9.85   | Put        |           |           | 2,055.56000        | 2.05556            | 2,126,280         | 14.07      | 0.00                 | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.33  | Call       |           |           | 4,674.99000        | 4.67499            | 4,551,110         | 13.98      | 0.00                 | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.33  | Put        |           |           | 1,663.37000        | 1.66337            | 1,713,150         | 13.98      | 0.00                 | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.34  | Call       |           |           | 4,718.81000        | 4.71881            | 4,594,430         | 14.00      | 0.00                 | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.34  | Put        |           |           | 1,644.59000        | 1.64459            | 1,693,870         | 14.00      | 0.00                 | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.32  | Call       |           |           | 4,631.48000        | 4.63148            | 4,508,100         | 13.96      | 0.00                 | 0                | 0              |
| R214                     | On | 01/08/2019 | Bond Future        | 10.32  | Put        |           |           | 1,682.55000        | 1.68255            | 1,732,830         | 13.96      | 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>30,481</b>  |
| <b>Total for Bond</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>54,270,270.96</b> | <b>524</b>       | <b>984,943</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>       |

| Contract Details                       | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For E170</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES23 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23A On 25/01/2023 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES23A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES26 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES26A On 02/04/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES26A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES26A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33 On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES33A On 15/09/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES33A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES42 On 25/04/2042 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ES42 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES42</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2025 On 31/01/2025 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2025</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2033 On 14/08/2015 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| I2033 On 28/02/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total I2033 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2033</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2038 On 31/01/2038 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <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             |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| 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 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R207/R203 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R203</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| 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 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GOVI On 07/02/2019 GOVI                 |        |            | 636.81400 | 636.81400 | 637.79700          | 637.79700          |                   |            | 0.00        | 0                | 450           |
| GOVI On 02/05/2019 GOVI                 |        |            | 647.91500 | 647.91500 | 648.91600          | 648.91600          |                   |            | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 |        |            | 660.53500 | 660.53500 | 661.55700          | 661.55700          |                   |            | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>450</b>    |
| GOVI On 07/02/2019 GOVI                 | 666.51 | Put        |           |           | 287,130.00000      | 28.71300           | 296,960,000       |            | 0.00        | 0                | 0             |
| GOVI On 07/02/2019 GOVI                 | 666.52 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 07/02/2019 GOVI                 | 666.52 | Put        |           |           | 287,230.00000      | 28.72300           | 297,060,000       |            | 0.00        | 0                | 0             |
| GOVI On 07/02/2019 GOVI                 | 666.53 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 07/02/2019 GOVI                 | 666.53 | Put        |           |           | 287,330.00000      | 28.73300           | 297,160,000       |            | 0.00        | 0                | 0             |
| GOVI On 07/02/2019 GOVI                 | 666.51 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 | 647.87 | Call       |           |           | 10,460.00000       | 1.04600            | 450,000           |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 | 647.87 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 | 647.88 | Call       |           |           | 10,360.00000       | 1.03600            | 350,000           |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 | 647.88 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 | 647.86 | Call       |           |           | 10,560.00000       | 1.05600            | 550,000           |            | 0.00        | 0                | 0             |
| GOVI On 02/05/2019 GOVI                 | 647.86 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.68 | Call       |           |           | 228,770.00000      | 22.87700           | 218,550,000       |            | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.68 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.69 | Call       |           |           | 228,670.00000      | 22.86700           | 218,450,000       |            | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.69 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.67 | Call       |           |           | 228,870.00000      | 22.88700           | 218,650,000       |            | 0.00        | 0                | 0             |
| GOVI On 01/08/2019 GOVI                 | 638.67 | 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  |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| <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>450</b>     |
| <b>Total for GOVI</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>450</b>     |
| AL37 On 07/02/2019 Index Future         |        |            | 614.68800 | 614.68800 | 614.98500          | 614.98500          |                   |            | 0.00                 | 0                | 0              |
| AL37 On 02/05/2019 Index Future         |        |            | 625.40300 | 625.40300 | 625.70700          | 625.70700          |                   |            | 0.00                 | 0                | 0              |
| AL37 On 01/08/2019 Index Future         |        |            | 637.58500 | 637.58500 | 637.89500          | 637.89500          |                   |            | 0.00                 | 0                | 0              |
| <b>Total AL37 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For AL37</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| AL7T On 07/02/2019 Index Future         |        |            | 709.86200 | 709.86200 | 710.52600          | 710.52600          |                   |            | 0.00                 | 0                | 0              |
| AL7T On 02/05/2019 Index Future         |        |            | 722.23600 | 722.23600 | 722.91300          | 722.91300          |                   |            | 0.00                 | 0                | 0              |
| AL7T On 01/08/2019 Index Future         |        |            | 736.30400 | 736.30400 | 736.99500          | 736.99500          |                   |            | 0.00                 | 0                | 0              |
| <b>Total AL7T Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For AL7T</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| ALBI On 07/02/2019 Index Future         |        |            | 643.22500 | 643.22500 | 644.18600          | 644.18600          |                   |            | 0.00                 | 0                | 905            |
| ALBI On 02/05/2019 Index Future         |        |            | 654.43800 | 654.43800 | 655.41700          | 655.41700          |                   |            | 0.00                 | 0                | 0              |
| ALBI On 01/08/2019 Index Future         |        |            | 667.18500 | 667.18500 | 668.18400          | 668.18400          |                   |            | 0.00                 | 0                | 0              |
| <b>Total ALBI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>905</b>     |
| <b>Total For ALBI</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>905</b>     |
| IGOV On 07/02/2019 Index Future         |        |            | 256.04000 | 256.04000 | 255.93800          | 255.93800          |                   |            | 0.00                 | 0                | 518            |
| IGOV On 02/05/2019 Index Future         |        |            | 260.56200 | 260.56200 | 260.45900          | 260.45900          |                   |            | 0.00                 | 0                | 215            |
| IGOV On 01/08/2019 Index Future         |        |            | 265.69900 | 265.69900 | 265.59400          | 265.59400          |                   |            | 0.00                 | 0                | 0              |
| <b>Total IGOV Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>733</b>     |
| <b>Total For IGOV</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>733</b>     |
| <b>Total for Index</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,638</b>   |
| JIBAR F On 20/03/2019 Jibar Future      |        |            | 7.01000   | 92.99000  | 7.01000            | 92.99000           |                   |            | 0.00                 | 0                | 0              |
| JIBAR F On 19/06/2019 Jibar Future      |        |            | 7.03000   | 92.97000  | 7.03000            | 92.97000           |                   |            | 0.00                 | 0                | 0              |
| <b>Total Jibar Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For JIBAR FUTURE</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total for Jibar</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| 5Y STN On 21/12/2021 Interest Rate Swap |        |            | 96.80000  | 96.80000  | 96.81000           | 96.81000           |                   |            | 0.00                 | 0                | 51             |
| <b>Total 5Y STND Future</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>51</b>      |
| <b>Total For 5Y STND</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>51</b>      |
| <b>Total for Interest Rate Swap</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>51</b>      |
| <b>Total for Derivatives :</b>          |        |            |           |           |                    |                    |                   |            | <b>54,270,270.96</b> | <b>524</b>       | <b>987,082</b> |
| AA05 On 22/03/2019 Spot Bond            |        |            | 7.91000   | 103.31403 | 7.91000            | 103.29192          |                   |            | 0.00                 | 0                | 0              |
| <b>Total AA05 SPOT</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For AA05</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AA06 On 15/04/2021 Spot Bond    |        |            |           | 100.00000 | 0.00000            | 99.43062           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AA06 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AA06</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AA06/JI On 15/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AA06/JIBAR SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AA06/JIBAR</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AA07 On 15/04/2021 Spot Bond    |        |            | 8.89500   | 103.73448 | 8.89500            | 103.70969          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AA07 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AA07</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB01/R On 24/11/2020 Spot Bond  |        |            | 10.00000  | 102.87400 | 10.00000           | 102.84800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB01/R186 SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB01/R186</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB014L On 19/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB014U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB014U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB015L On 19/11/2019 Spot Bond  |        |            | 10.84000  | 101.87915 | 10.84000           | 101.84944          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB015U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB015U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB016L On 05/02/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB016U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB016U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB017L On 05/02/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB017U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB017U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB018L On 04/09/2020 Spot Bond  |        |            | 11.37000  | 104.36046 | 11.37000           | 104.32858          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB019U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB019U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB020L On 03/09/2022 Spot Bond  |        |            | 11.81000  | 104.57071 | 11.81000           | 104.53757          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB020U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB020U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB021L On 03/09/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB021U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB021U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AB023L On 05/05/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB023U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB023U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB024L On 05/05/2021 Spot Bond  |        |            | 100.00000 | 28.53678  | 100.00000          | 28.47293           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB024U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB024U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB025L On 20/08/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB025U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB025U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB026L On 20/08/2021 Spot Bond  |        |            | 100.00000 | 27.42304  | 100.00000          | 27.36269           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB026U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB026U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB028L On 17/03/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB028U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB028U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB029L On 25/05/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB029U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB029U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB030L On 14/08/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB030U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB030U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB031L On 30/09/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB031U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB031U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB032L On 29/09/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB032U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB032U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AB033L On 29/11/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AB033U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AB033U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABC12: On 25/11/2020 Spot Bond  |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABC1234/R2022 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABC1234/R2022</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABCPI3 On 07/12/2023 Spot Bond  |        |            | 4.86000   | 4.86000   | 4.86000            | 274.36106          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| ABF19L On 21/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                 |
| <b>Total ABF19U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABF19U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABFN08 On 17/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.68235          |                   |            | 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 |        |            |           |           | 0.00000            | 100.95817          |                   |            | 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 |        |            |           |           | 0.00000            | 99.96757           |                   |            | 0.00        | 0                | 0                 |
| <b>Total ABFN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABFN10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABFN12 On 09/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.36642          |                   |            | 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 |        |            |           |           | 0.00000            | 102.23780          |                   |            | 0.00        | 0                | 70,000,000        |
| <b>Total ABFN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |
| <b>Total For ABFN13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>70,000,000</b> |
| ABFN14 On 14/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.62110          |                   |            | 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 |        |            |           |           | 0.00000            | 102.35910          |                   |            | 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 |        |            |           |           | 0.00000            | 102.95283          |                   |            | 0.00        | 0                | 0                 |
| <b>Total ABFN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For ABFN16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| ABFN17 On 17/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.50015          |                   |            | 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>          |
| ABFN18 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.44977          |                   |            | 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>          |
| ABFN20 On 30/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.59434          |                   |            | 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>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABFN2 On 30/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.47177          |                   |            |  | 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 |        |            |           |           | 0.00000            | 102.76832          |                   |            |  | 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 |        |            |           |           | 0.00000            | 103.83978          |                   |            |  | 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>      |
| ABFN2: On 17/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.32548          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN2: On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08972          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN2: On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 101.08596          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN2: On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.20759          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN2: On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.24362          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN2: On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.26514          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN3: On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 101.29384          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN3 On 15/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.49083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABFN3: On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.53645          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.54552          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABFN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABFN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK10 On 14/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.97784          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.78569          |                   |            |  | 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  |        |            |           |           | 0.00000            | 99.16883           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK6 On 05/06/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.25049          |                   |            |  | 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   |        |            |           |           | 0.00000            | 100.87583          |                   |            |  | 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   |        |            |           |           | 0.00000            | 97.12674           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABK9 On 18/11/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.53881          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABK9 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABK9</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABKI02 On 05/06/2020 Spot Bond |        |            | 6.36000   | 6.36000   | 6.36000            | 143.22651          |                   |            |  | 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 | 42.07728  | 100.00000          | 41.97745           |                   |            |  | 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 |        |            | 7.59000   | 7.59000   | 7.59000            | 123.32017          |                   |            |  | 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>      |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 17.07286  | 100.00000          | 17.03235           |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABKI04 On 13/03/2024 Spot Bond |        |            | 9.27000   | 9.27000   | 9.27000            | 116.55095          |                   |            |  | 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 | 10.68920  | 100.00000          | 10.66371           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABKS1 On 05/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 91.04419           |                   |            |  | 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  |        |            | 4.12000   | 197.25498 | 4.12000            | 197.20375          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 3.97000   | 3.97000   | 3.97000            | 125.89550          |                   |            |  | 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  |        |            | 3.84000   | 3.84000   | 3.84000            | 176.43924          |                   |            |  | 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  |        |            | 3.76000   | 3.76000   | 3.76000            | 217.70154          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN63 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN63</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN67 On 28/02/2023 Spot Bond  |        |            | 9.58000   | 9.58000   | 9.58000            | 96.95357           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN79 On 21/12/2026 Spot Bond  |        |            | 10.17500  | 10.17500  | 10.17500           | 102.61389          |                   |            |  | 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  |        |            | 8.27000   | 8.27000   | 8.27000            | 99.09113           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN80 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN80</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN87 On 21/12/2026 Spot Bond  |        |            | 10.72000  | 10.72000  | 10.72000           | 99.72074           |                   |            |  | 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>      |
| ABN92 On 31/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.76236           |                   |            |  | 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>      |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABS11 On 09/04/2021 Spot Bond   |        |            | 8.29500   | 104.94786 | 8.29500            | 104.92442          |                   |            |  | 0.00        | 0                | 620,000,000          |
| <b>Total ABS11 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,000</b>   |
| <b>Total For ABS11</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>620,000,000</b>   |
| ABS12 On 14/05/2020 Spot Bond   |        |            | 7.66500   | 103.69628 | 7.66500            | 103.67474          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS12 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS12</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS12/R On 14/05/2020 Spot Bond |        |            | 9.20000   | 101.81297 | 9.20000            | 101.78768          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS12/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS12/R207</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS13 On 14/05/2022 Spot Bond   |        |            | 8.97500   | 103.78572 | 8.97500            | 103.76056          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS13 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS13</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS14 On 11/11/2020 Spot Bond   |        |            | 7.90000   | 104.13640 | 7.90000            | 104.11411          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS14 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS14</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS15 On 11/11/2022 Spot Bond   |        |            | 8.86000   | 104.78450 | 8.86000            | 104.75940          |                   |            |  | 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   |        |            | 9.46000   | 106.65131 | 9.46000            | 106.62409          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS16 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS16</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS17 On 11/11/2027 Spot Bond   |        |            | 9.77000   | 107.11453 | 9.77000            | 107.08632          |                   |            |  | 0.00        | 0                | 1,500,000,000        |
| <b>Total ABS17 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For ABS17</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| ABS18 On 26/09/2023 Spot Bond   |        |            | 9.43000   | 104.70320 | 9.43000            | 104.67655          |                   |            |  | 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    |        |            | 8.47000   | 100.81471 | 8.47000            | 100.79173          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ABS6 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS6</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ABS7 On 11/09/2026 Spot Bond    |        |            | 9.83000   | 97.77163  | 9.83000            | 97.74572           |                   |            |  | 0.00        | 0                | 3,560,000,000        |
| <b>Total ABS7 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,560,000,000</b> |
| <b>Total For ABS7</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,560,000,000</b> |
| ABS7/R On 11/09/2026 Spot Bond  |        |            | 100.00000 | 12.04134  | 100.00000          | 12.01439           |                   |            |  | 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>             |

| 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 07/12/2023 Spot Bond  |        |            | 3.84000   | 3.84000   | 3.84000            | 286.48574          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABS14 On 31/01/2022 Spot Bond  |        |            | 3.35000   | 153.16356 | 3.35000            | 153.12713          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABT01L On 12/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABT01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABT01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABT02L On 10/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABT02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABT02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACIF1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACIF1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL08€ On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL089/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL089/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 90.10207           |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL09€ On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 89.16888           |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL104 On 20/12/2019 Spot Bond |        |            | 7.81500   | 7.81500   | 7.81500            | 102.78702          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL104</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL127 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 226.56125          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 226.62385          |                   |            | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL12€ On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82648          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL142 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            |  | 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>      |
| ACL144 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82909          |                   |            |  | 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>      |
| ACL167 On 20/06/2019 Spot Bond |        |            | 8.45000   | 8.45000   | 8.45000            | 101.37949          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.82670          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.78350          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.21144          |                   |            |  | 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>      |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82217          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL187 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.47633          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL188 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.84362          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84632          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL194 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84632          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86100          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.86100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL203 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 152.89463          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL204 On 14/02/2023 Spot Bond |        |            |           |           | 0.00000            | 155.61382          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL214 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 96.55138           |                   |            |  | 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>      |
| ACL217 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81874          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL218 On 11/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.76035          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL220 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 99.83243           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL221 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81527          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL222 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80232          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AECI01 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.07960          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AECI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AECI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.38401          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AECI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AECI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AECI03 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.42455          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AECI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AECI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AECI04 On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.43285          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AECI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AECI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AGL01 On 29/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.43401          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.53570          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AGT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AGT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2A: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.06739          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2B: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.73410           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2C: On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.74515           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF3A: On 18/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.25269          |                   |            |  | 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 18/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.06633          |                   |            |  | 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 18/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.08662          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.08257          |                   |            |  | 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 18/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.11572          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.10361          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| AHF5A On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.41452          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5A1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5A1</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF5A: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.45612          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5A2 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5A2</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF5A: On 21/08/2023 Spot Bond |        |            | 9.86200   | 103.65477 | 9.86200            | 103.61250          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5A3 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5A3</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF5B On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.50588          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5B1</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF5C On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.57221          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5C1</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHF5D On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.03588          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHF5D1 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHF5D1</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHL01L On 15/04/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHL01U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHL01U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHL1A On 15/04/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total AHL1AU SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For AHL1AU</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| AHY2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 383,408,771,500,000.00       | 3,834,087,715         | 3,834,087,715         |               |
| <b>Total AHY2U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>3,408,771,500,000.00</b>  | <b>3,834,087,715</b>  | <b>3,834,087,715</b>  |               |
| <b>Total For AHY2U</b>         |        |            |           |           |                    |                    |                   | <b>3,408,771,500,000.00</b>  | <b>3,834,087,715</b>  | <b>3,834,087,715</b>  |               |
| AIG2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 188,530,275,500,000.00       | 21,885,302,755        | 21,885,302,755        |               |
| <b>Total AIG2U SPOT</b>        |        |            |           |           |                    |                    |                   | <b>18,530,275,500,000.00</b> | <b>21,885,302,755</b> | <b>21,885,302,755</b> |               |
| <b>Total For AIG2U</b>         |        |            |           |           |                    |                    |                   | <b>18,530,275,500,000.00</b> | <b>21,885,302,755</b> | <b>21,885,302,755</b> |               |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 7.74000   | 103.15255 | 7.74000            | 103.13092          |                   | 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  |        |            | 9.52000   | 110.09692 | 9.52000            | 110.06880          |                   | 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>              |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.37000   | 100.86165 | 9.37000            | 100.83614          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AIR04U On 26/10/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AIR04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AIR04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 10.92500  | 95.52853  | 10.92500           | 95.50046           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 4.15000   | 177.35646 | 4.15000            | 177.31028          |                   |            |  | 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>           |
| APF01L On 31/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total APF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For APF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| APF02 On 26/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.17606          |                   |            |  | 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>           |
| APF04 On 21/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.99998           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| APF05 On 24/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.39766          |                   |            |  | 0.00        | 500,000,000        | 500,000,000        |
| <b>Total APF05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| <b>Total For APF05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.10190          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.64017          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total APF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For APF07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| APF08 On 24/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.93033           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total APF08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For APF08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| APF09 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.92864           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total APF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For APF09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| AS126L On 19/02/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 5,000,000,000        |
| <b>Total AS126U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| <b>Total For AS126U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| AS127L On 19/02/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 5,000,000,000        |
| <b>Total AS127U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| <b>Total For AS127U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| AS133L On 07/12/2033 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total AS133U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AS133U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AS139L On 30/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total AS139U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AS139U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AS167L On 20/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total AS167U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AS167U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AS168L On 20/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total AS168U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AS168U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AS180L On 09/03/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>             |
| AS221L On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total AS221U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AS221U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AS224L On 24/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total AS224U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AS224U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AS248L On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total AS248U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AS248U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AS249L On 17/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total AS249U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AS249U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| AS266L On 21/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total AS266U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For AS266U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AS288L On 31/03/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total AS288U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS288U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AS294L On 21/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total AS294U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AS294U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01 On 20/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.78356          |                   |            | 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  |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN014</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02 On 07/12/2033 Spot Bond  |        |            | 4.01000   | 235.89959 | 4.01000            | 235.83904          |                   |            | 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  |        |            |           |           | 0.00000            | 101.01808          |                   |            | 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 20/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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  |        |            |           |           | 0.00000            | 101.71253          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN036</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN03 On 07/12/2033 Spot Bond  |        |            | 4.02500   | 211.28278 | 4.02500            | 211.22847          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN037</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN04 On 21/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN041</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 22/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.97597           |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN058</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN05 On 28/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.83143           |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN059 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN059</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest    |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ASN06: On 30/04/2020 Spot Bond |        |            |           |           | 0.00000            | 99.78639           |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN06: On 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN06: On 07/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.81548          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN07: On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.92195          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN08: On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.79189          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN08: On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 102.04132          |                   |            |  | 0.00        | 0                | 4,000,000        |
| <b>Total ASN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000</b> |
| <b>Total For ASN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000</b> |
| ASN08: On 03/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36947          |                   |            |  | 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 01/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.26528          |                   |            |  | 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>         |
| ASN09: On 16/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                |
| <b>Total ASN091 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| <b>Total For ASN091</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>         |
| ASN09: On 21/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.99998           |                   |            |  | 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 10/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.73166          |                   |            |  | 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 |        |            |           |           | 0.00000            | 84.57204           |                   |            |  | 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>         |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN111 On 02/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.25020          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN113 On 07/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.13660          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN115 On 10/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN121 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.03295          |                   |            |  | 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>      |
| ASN125 On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.79870          |                   |            |  | 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>      |
| ASN128 On 24/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.41426          |                   |            |  | 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>      |
| ASN129 On 24/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.40333          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN130 On 24/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.39145          |                   |            |  | 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>      |
| ASN131 On 03/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.23693          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN132 On 03/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.22697          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN134 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.02436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN135 On 05/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| ASN13: On 31/01/2022 Spot Bond |        |            | 4.08000   | 149.98847 | 4.08000            | 149.94987          |                   |            | 0.00        | 0                | 2,000,000,000        |
| <b>Total ASN137 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| <b>Total For ASN137</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| ASN14: On 30/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ASN140 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN140</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN14: On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 102.30790          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ASN143 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN143</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN14: On 28/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ASN144 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN144</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN14: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 80.43735           |                   |            | 0.00        | 0                | 0                    |
| <b>Total ASN145 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN145</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN14: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.93230          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ASN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN146</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN14: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.93230          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ASN147 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN147</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN14: On 31/01/2022 Spot Bond |        |            | 4.12500   | 149.79533 | 4.12500            | 149.75660          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ASN149 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN149</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN15: On 31/05/2021 Spot Bond |        |            |           |           | 0.00000            | 115.05721          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ASN150 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN150</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN15: On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.27681          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ASN152 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN152</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN15: On 31/03/2028 Spot Bond |        |            | 4.74000   | 164.36751 | 4.74000            | 164.32210          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ASN154 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN154</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN15: On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                    |
| <b>Total ASN156 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN156</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN15: On 06/07/2021 Spot Bond |        |            |           |           | 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 |        |            |           |           | 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 |        |            |           |           | 0.00000            | 101.87360          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.55583          |                   |            |  | 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 |        |            |           |           | 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 |        |            |           |           | 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 |        |            |           |           | 0.00000            | 101.80246          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN17: On 02/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.19714          |                   |            |  | 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 |        |            |           |           | 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 |        |            |           |           | 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 |        |            |           |           | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN18: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90589          |                   |            | 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 25/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN185 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN185</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.97309          |                   |            | 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 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN192 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN192</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 12/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN193</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54461          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN194 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN194</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 31/01/2038 Spot Bond |        |            | 4.38000   | 102.22268 | 4.38000            | 102.19556          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN195</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77475          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN196 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN196</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN19: On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN199 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN199</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN20: On 25/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN200 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN200</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN20: On 21/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN201 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN201</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN20: On 18/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN202 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN202</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78183          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83087          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN20: On 25/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN20: On 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.63490          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN20: On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.77878          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21: On 28/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.29812          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21: On 02/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21: On 01/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21: On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.33698          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21: On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21: On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN21: On 19/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN21: On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN219 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN219</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22: On 22/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN220 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN220</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22: On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN223 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN223</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22: On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN225 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN225</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22: On 01/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN228 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN228</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN22: On 10/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN229 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN229</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 10/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN230 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN230</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 17/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN231 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN231</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 28/05/2019 Spot Bond |        |            | 8.56000   | 8.56000   | 8.56000            | 101.27389          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN232 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN232</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 29/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN234 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN234</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 12/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN235 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN235</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 19/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN236 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN236</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN23: On 19/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN237 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN237</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN23: On 27/12/2019 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN239 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN239</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24: On 02/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN240 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN240</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24: On 02/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN241 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN241</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24: On 10/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN242 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN242</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24: On 07/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.06364          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN243 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN243</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24: On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN244 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN244</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24: On 30/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN245 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN245</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24: On 12/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN246 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN246</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN24: On 13/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN247 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN247</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25: On 09/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN250 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN250</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25: On 16/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ASN251 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN251</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN25: On 16/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25: On 27/05/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN253 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN253</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25: On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN254 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN254</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25: On 29/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.26513          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25: On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN25: On 02/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26: On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26: On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26: On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90416          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26: On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN265 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN265</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN26: On 10/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN268 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN268</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN269 On 10/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN269 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN269</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN270 On 20/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN270 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN270</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN271 On 20/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN272 On 20/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN273 On 25/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN274 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77907          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN275 On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN276 On 04/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN276 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN276</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN277 On 08/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.61951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN278 On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.64597          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN279 On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 101.55097          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN280 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.50256          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN28: On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN281 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN281</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN28: On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN28: On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN283 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN283</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN28: On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN28: On 05/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN28: On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01049          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN28: On 14/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN287 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN287</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN28: On 21/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN29: On 21/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN29: On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63472          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN29: On 02/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN293 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN293</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN29: On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN295 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN295</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ASN297 On 26/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN298 On 26/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN298 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN298</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN299 On 26/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN300 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81356          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN301 On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ASN75U On 20/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ASN75U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ASN75U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.66409          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW19 On 05/12/2020 Spot Bond  |        |            | 8.59500   | 102.87454 | 8.59500            | 102.85075          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 8.54500   | 105.10353 | 8.54500            | 105.07924          |                   |            |  | 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   | 103.04410 | 9.30000            | 103.01823          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW21/R208 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW21/R208</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.27267          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW24 On 30/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.32333          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total BAW24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For BAW24</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAW25 On 08/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.58197          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW26 On 11/05/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW26U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW26U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW27 On 11/05/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW27U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW27U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW28 On 06/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.46795          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW29 On 22/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.44816          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAW30 On 05/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.10904          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAW30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAW30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA45 On 31/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.65740          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA51 On 31/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.68861          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA52 On 31/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.90246          |                   |            |  | 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>      |
| BAYA54 On 30/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.19685          |                   |            |  | 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>      |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 104.02696          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA58 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 102.15124          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA59 On 30/06/2022 Spot Bond |        |            | 11.91000  | 104.19663 | 11.91000           | 104.16335          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA60 On 30/06/2020 Spot Bond |        |            | 11.89500  | 11.89500  | 11.89500           | 101.35268          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA61 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.70527          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA62 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.66573          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA63 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.95935          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA64 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67137          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA65 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.64322          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA65</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA66 On 31/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66584          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA67 On 31/03/2023 Spot Bond |        |            | 11.91000  | 11.91000  | 11.91000           | 98.23005           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA69 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.62928          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA70 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.82414          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA70</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA71 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.62928          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYB07 On 31/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.83986          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB08 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 105.39662          |                   |            |  | 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>      |
| BAYB11 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.86795          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB12 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.75585          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB14 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB15 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76901          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD1U On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD2U On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD3U On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD4U On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD5U On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYD5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| BAYD6U On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total BAYD6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For BAYD6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| BC124 On 30/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.10228          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total BC124 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For BC124</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| BCJ10 On 12/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.16754          |                   |            |  | 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>              |
| BCJ14 On 09/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.62647          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total BCJ14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For BCJ14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| BCJ15 On 09/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.66614          |                   |            |  | 0.00        | 0                | 10,000,000,000        |
| <b>Total BCJ15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| <b>Total For BCJ15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| BCJ16 On 08/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.98226          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total BCJ16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For BCJ16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| BCJ17 On 23/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.64362          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total BCJ17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For BCJ17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| BD0205 On 28/04/2028 Spot Bond |        |            | 8.79000   | 8.79000   | 8.79000            | 202.37177          |                   |            |  | 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 |        |            | 8.79000   | 8.79000   | 8.79000            | 202.98244          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total BD0206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For BD0206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| BD0302 On 18/04/2028 Spot Bond |        |            | 9.17500   | 9.17500   | 9.17500            | 95.61780           |                   |            |  | 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>              |
| BD302U On 18/04/2028 Spot Bond |        |            | 100.00000 | 10.10765  | 100.00000          | 10.08516           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total BD302U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For BD302U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| BDX211 On 05/08/2033 Spot Bond |        |            |           |           | 0.00000            | 101.92898          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total BDX211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For BDX211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BG1A7I On 21/11/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BG1A7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG1A7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL01 On 19/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.80398          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL02 On 19/11/2019 Spot Bond  |        |            | 8.47500   | 103.72912 | 8.47500            | 103.70533          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL03 On 05/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 104.08296          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL04 On 05/02/2020 Spot Bond  |        |            | 8.21500   | 106.42637 | 8.21500            | 106.40309          |                   |            |  | 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  |        |            | 10.39500  | 105.77734 | 10.39500           | 105.74773          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL06 On 04/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.64402          |                   |            |  | 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  |        |            | 10.84000  | 107.40896 | 10.84000           | 107.37763          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL08 On 03/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.44868          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL09 On 29/09/2020 Spot Bond  |        |            | 10.09500  | 105.56275 | 10.09500           | 105.53404          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL10 On 05/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.30800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BGL10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BGL10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BGL11 On 05/05/2021 Spot Bond  |        |            | 10.87500  | 105.71058 | 10.87500           | 105.67966          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-----------------------|
| BGL12 On 20/08/2021 Spot Bond |        |            |           |           | 0.00000            | 107.09361          |                   |            |  | 0.00        | 5,000,000,000        | 10,700,000,000        |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>10,700,000,000</b> |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>10,700,000,000</b> |
| BGL13 On 20/08/2021 Spot Bond |        |            | 9.52500   | 109.88779 | 9.52500            | 109.86001          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total BGL13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For BGL13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| BGL14 On 03/11/2021 Spot Bond |        |            |           |           | 0.00000            | 105.45643          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total BGL14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For BGL14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| BGL15 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 103.77909          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.69560          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total BGL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For BGL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 104.93755          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| BGL18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 102.68385          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total BGL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For BGL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 104.26456          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 104.62178          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| BID05 On 30/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.74600          |                   |            |  | 0.00        | 0                    | 240,000,000           |
| <b>Total BID05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>240,000,000</b>    |
| <b>Total For BID05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>240,000,000</b>    |
| BID06 On 30/06/2019 Spot Bond |        |            | 8.57000   | 100.66928 | 8.57000            | 100.64650          |                   |            |  | 0.00        | 0                    | 2,200,000,000         |
| <b>Total BID06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,200,000,000</b>  |
| <b>Total For BID06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,200,000,000</b>  |
| BID07 On 30/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.73598          |                   |            |  | 0.00        | 0                    | 0                     |
| <b>Total BID07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For BID07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51917          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BID08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BID08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BID09 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.58911          |                   |            | 0.00        | 0                | 500,000,000        |
| <b>Total BID09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For BID09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.54557          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BID11 On 15/11/2023 Spot Bond |        |            | 9.01000   | 104.04188 | 9.01000            | 104.01655          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BID11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BID11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.74218           |                   |            | 0.00        | 0                | 0                  |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BNPP0 On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 100.85012          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BNPP02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BNPP02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BPPF0 On 22/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.68291          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BPPF02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BPPF02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BPPF0 On 15/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.11152          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BPPF04 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BPPF04</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BPPF0 On 22/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.63437          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BPPF07 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BPPF07</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BPPF0 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.65644          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BPPF08 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BPPF08</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BPPF0 On 23/01/2019 Spot Bond |        |            |           |           | 0.00000            | 99.95738           |                   |            | 0.00        | 0                | 0                  |
| <b>Total BPPF09 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BPPF09</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BPPF1 On 23/07/2019 Spot Bond |        |            |           |           | 0.00000            | 99.95892           |                   |            | 0.00        | 0                | 0                  |
| <b>Total BPPF10 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BPPF10</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BPPF1: On 23/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.95694           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF1: On 09/10/2019 Spot Bond |        |            |           |           | 0.00000            | 100.26598          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BPPF1: On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39942          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BPPF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BPPF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BS2A1: On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BS2A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BS2A1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BS2A2: On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BS2A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BS2A2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BS2B1: On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BS2B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BS2B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BS2C1: On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BS2C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BS2C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ20: On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.64252          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZ20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZ20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZ21: On 27/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.63557          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZ21B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZ21B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ1: On 10/11/2019 Spot Bond |        |            |           |           | 0.00000            | 102.08771          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ2: On 10/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.78891          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BWZJ2: On 19/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BWZJ23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BWZJ23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| BX161L On 01/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BX161U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BX161U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BX162L On 01/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BX162U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BX162U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BX163L On 01/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BX163U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BX163U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BX164L On 01/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BX164U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BX164U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BYA68L On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BYA68U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BYA68U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BYB10L On 30/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total BYB10U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BYB10U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CBL13 On 01/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.60994          |                   |            | 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  |        |            | 9.09000   | 105.51223 | 9.09000            | 105.48602          |                   |            | 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  |        |            |           |           | 0.00000            | 103.27175          |                   |            | 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  |        |            | 9.32000   | 105.52209 | 9.32000            | 105.49597          |                   |            | 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  |        |            |           |           | 0.00000            | 103.87894          |                   |            | 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  |        |            | 9.19500   | 100.95869 | 9.19500            | 100.93362          |                   |            | 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CBL24 On 02/11/2020 Spot Bond |        |            |           |           | 0.00000            | 102.11150          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL25 On 06/05/2019 Spot Bond |        |            |           |           | 0.00000            | 102.14833          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL26 On 06/05/2021 Spot Bond |        |            | 9.49500   | 105.58352 | 9.49500            | 105.55647          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL27 On 12/05/2020 Spot Bond |        |            |           |           | 0.00000            | 102.54557          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL28 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.42798          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CCT01 On 23/06/2023 Spot Bond |        |            | 10.14500  | 109.47977 | 10.14500           | 109.45001          |                   |            |  | 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 |        |            | 10.02000  | 107.80156 | 10.02000           | 107.77261          |                   |            |  | 0.00        | 0                | 2,100,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,100,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,100,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 10.38000  | 107.42691 | 10.38000           | 107.39688          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CCT04 On 17/07/2027 Spot Bond |        |            | 10.32000  | 10.32000  | 10.32000           | 99.59961           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CCT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CCT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28810 | 10.00000           | 103.26110          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CGR21 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.78094          |                   |            |  | 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 |        |            |           |           | 0.00000            | 102.23490          |                   |            |  | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CGR24 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 104.33861          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.20431          |                   |            |  | 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>      |
| CGR27 On 25/11/2019 Spot Bond |        |            |           |           | 0.00000            | 102.15713          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR29 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 103.39462          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR32 On 21/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00011          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR33 On 22/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.85261          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR37 On 08/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.77087          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR38 On 13/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.08083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR39 On 04/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR39U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR39U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR40 On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR40U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR40U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR41 On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76482          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR42 On 03/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.43205          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CGR42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CIG09L On 07/06/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |
| CLA1U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA2U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLA2U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA2U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLA3U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLA3U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLA3U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLB1U On 21/11/2046 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLB1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLC1U On 21/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLC1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLC1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 10.11000  | 10.11000           | 100.54639          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 150.02077 | 3.14000            | 149.91114          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN198 On 13/09/2021 Spot Bond |        |            | 4.05000   | 4.05000   | 4.05000            | 145.90303          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN198</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN230 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN230/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN230/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN231 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            | 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>      |
| CLN242 On 24/02/2019 Spot Bond |        |            | 8.59000   | 103.86833 | 8.59000            | 103.82648          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN24: On 24/02/2019 Spot Bond |        |            | 9.35000   | 103.79755 | 9.35000            | 103.77120          |                   |            |  | 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 |        |            | 8.25000   | 103.35328 | 8.25000            | 103.33025          |                   |            |  | 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>      |
| CLN29: On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            |  | 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>      |
| CLN31: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.81369          |                   |            |  | 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>      |
| CLN31: On 14/11/2022 Spot Bond |        |            | 10.86000  | 97.75829  | 10.86000           | 97.72974           |                   |            |  | 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>      |
| CLN31: On 20/03/2023 Spot Bond |        |            | 11.38000  | 99.15580  | 11.38000           | 99.12550           |                   |            |  | 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>      |
| CLN31: On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90598          |                   |            |  | 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>      |
| CLN31: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.77667          |                   |            |  | 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>      |
| CLN32: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90416          |                   |            |  | 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>      |
| CLN34: On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96437          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN34: On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13726          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN36: On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.74723          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN362 On 20/03/2024 Spot Bond |        |            | 10.04000  | 105.60063 | 10.04000           | 105.57206          |                   |            | 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>      |
| CLN363 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80538          |                   |            | 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>      |
| CLN364 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.21289          |                   |            | 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>      |
| CLN365 On 20/03/2024 Spot Bond |        |            | 12.18000  | 107.40325 | 12.18000           | 107.36818          |                   |            | 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>      |
| CLN366 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.29576          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 99.82607           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN371 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 109.54855          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN372 On 20/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.79456          |                   |            | 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>      |
| CLN376 On 20/03/2021 Spot Bond |        |            | 8.89500   | 105.25672 | 8.89500            | 105.23142          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN376 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN376</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN378 On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 99.83574           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN378 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN378</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN379 On 20/03/2024 Spot Bond |        |            | 10.98000  | 101.92363 | 10.98000           | 101.89355          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN380 On 20/09/2024 Spot Bond |        |            | 11.00000  | 103.73609 | 11.00000           | 103.70541          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN387 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89524          |                   |            |  | 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>      |
| CLN384 On 20/09/2024 Spot Bond |        |            | 11.97000  | 104.34634 | 11.97000           | 104.31283          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN385 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.97107          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN386 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80909          |                   |            |  | 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>      |
| CLN387 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 99.81565           |                   |            |  | 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>      |
| CLN388 On 20/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.85682          |                   |            |  | 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>      |
| CLN393 On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 107.14677          |                   |            |  | 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>      |
| CLN394 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81354          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN396 On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.87414          |                   |            |  | 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>      |
| CLN397 On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.34154          |                   |            |  | 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>      |
| CLN398 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.71743          |                   |            |  | 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>      |
| CLN399 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.70817          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN40( On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.81342          |                   |            |  | 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>      |
| CLN40( On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 102.39587          |                   |            |  | 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>      |
| CLN40( On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.81774          |                   |            |  | 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>      |
| CLN40( On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.08202          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN41( On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.89531          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.35580          |                   |            |  | 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>      |
| CLN41( On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.83659          |                   |            |  | 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>      |
| CLN41( On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.98263          |                   |            |  | 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>      |
| CLN41( On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.92974          |                   |            |  | 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>      |
| CLN41( On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.08756          |                   |            |  | 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>      |
| CLN41( On 23/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.81335          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN41( On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.97279          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN42 On 18/04/2028 Spot Bond  |        |            | 7.01000   | 7.01000   | 7.01000            | 53.47703           |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN42 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN42</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN420 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.98139          |                   |            | 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 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 99.77037           |                   |            | 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>      |
| CLN422 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 115.86915          |                   |            | 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>      |
| CLN423 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 112.85313          |                   |            | 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>      |
| CLN424 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 115.83546          |                   |            | 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>      |
| CLN425 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.66974          |                   |            | 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>      |
| CLN426 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 113.19431          |                   |            | 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>      |
| CLN429 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.15304          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN429 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN429</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN430 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 130.22416          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN430 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN430</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN431 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 107.93160          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN431 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN431</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN432 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 108.68740          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN432 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN432</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN43: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 109.40650          |                   |            |  | 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 |        |            |           |           | 0.00000            | 131.13193          |                   |            |  | 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 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.89104          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.85227          |                   |            |  | 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 |        |            |           |           | 0.00000            | 102.01149          |                   |            |  | 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 |        |            |           |           | 0.00000            | 132.34026          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.57922          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.62162          |                   |            |  | 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 |        |            | 8.99500   | 106.67745 | 8.99500            | 106.65152          |                   |            |  | 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>      |
| CLN45: On 31/01/2022 Spot Bond |        |            | 4.35000   | 148.83403 | 4.35000            | 148.79467          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN452 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN452</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN45: On 31/01/2025 Spot Bond |        |            | 6.52000   | 109.37803 | 6.52000            | 109.34283          |                   |            |  | 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>      |
| CLN45: On 31/01/2025 Spot Bond |        |            | 6.46000   | 109.73806 | 6.46000            | 109.70291          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN455 On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.52097          |                   |            |  | 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>      |
| CLN456 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.00049          |                   |            |  | 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>      |
| CLN457 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.59910          |                   |            |  | 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>      |
| CLN458 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.25749          |                   |            |  | 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>      |
| CLN460 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.37300          |                   |            |  | 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>      |
| CLN461 On 15/02/2022 Spot Bond |        |            |           |           | 0.00000            | 103.71199          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN461 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN461</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN462 On 16/02/2022 Spot Bond |        |            | 10.06500  | 107.30395 | 10.06500           | 107.27532          |                   |            |  | 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>      |
| CLN464 On 13/03/2022 Spot Bond |        |            | 9.79000   | 104.28897 | 9.79000            | 104.26144          |                   |            |  | 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>      |
| CLN465 On 14/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.92967          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN465 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN465</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN467 On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.60209          |                   |            |  | 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>      |
| CLN468 On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.59720          |                   |            |  | 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>      |
| CLN469 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.85544          |                   |            |  | 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>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN47 On 17/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.47068          |                   |            |  | 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>             |
| CLN47 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.74044          |                   |            |  | 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>             |
| CLN47 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.54385          |                   |            |  | 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>             |
| CLN47 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.89962          |                   |            |  | 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>             |
| CLN47 On 29/11/2021 Spot Bond |        |            | 100.00000 | 19.56483  | 100.00000          | 19.52105           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN477 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN477</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN48 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 1,293,754,000        |
| <b>Total CLN480 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,293,754,000</b> |
| <b>Total For CLN480</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,293,754,000</b> |
| CLN48 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.53778          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN481 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN481</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN48 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.72193          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN482 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN482</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN48 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 103.17575          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN483 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN483</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN48 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 102.26330          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN484 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN484</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN48 On 02/12/2021 Spot Bond |        |            | 8.99500   | 102.97680 | 8.99500            | 102.95192          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN485 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN485</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CLN48 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.42124          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CLN486 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CLN486</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN487 On 07/12/2021 Spot Bond |        |            | 12.47000  | 101.96175 | 12.47000           | 101.98437          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN487 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN487</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN488 On 28/07/2022 Spot Bond |        |            | 9.27000   | 99.50106  | 9.27000            | 99.47656           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN488 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN488</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN489 On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.98256          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN489 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN489</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN490 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.85320          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN491 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.53778          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN491 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN491</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN492 On 30/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.57008          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN492 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN492</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN493 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89899          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN494 On 07/06/2022 Spot Bond |        |            | 11.49500  | 108.38011 | 11.49500           | 102.54785          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN494 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN494</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN495 On 29/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.29383          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN495 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN495</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN496 On 04/09/2024 Spot Bond |        |            | 10.07000  | 103.87272 | 10.07000           | 103.84453          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN496 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN496</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN497 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.86143          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN497</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN498 On 08/06/2022 Spot Bond |        |            |           |           | 0.00000            | 103.91119          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN498 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN498</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN49( On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.54779          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN499 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN499</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50( On 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.26938          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN500 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN500</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50( On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50( On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27010          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50( On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92735          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN503 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN503</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50( On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27010          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50( On 24/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.93149           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50( On 30/04/2019 Spot Bond |        |            |           |           | 0.00000            | 99.79850           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN506 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN506</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50( On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90840          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN50( On 24/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.56643          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN508 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN508</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN51( On 11/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.25671          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN511 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 98.36155           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN512 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.44068          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN512 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN512</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN514 On 23/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.65332          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN514 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN514</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN515 On 23/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.97303          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN515 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN515</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN516 On 15/09/2022 Spot Bond |        |            | 9.96000   | 100.69714 | 9.96000            | 103.49662          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN516 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN516</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN517 On 30/10/2022 Spot Bond |        |            | 10.01000  | 103.20630 | 10.01000           | 102.25221          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN517 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN517</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN518 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.49786          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN519 On 30/06/2022 Spot Bond |        |            | 9.60000   | 100.39885 | 9.60000            | 101.95955          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN519 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN519</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN520 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN520 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN520</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN521 On 17/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.81941          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN521 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN521</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN522 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.36955          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN523 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.70584          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN523 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN523</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN524 On 09/09/2022 Spot Bond |        |            | 9.20000   | 103.41126 | 9.20000            | 103.38556          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN524 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN524</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN525 On 24/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93112           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN526 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.83255           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN527 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 105.33558          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN528 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.72653          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN529 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 103.98745          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN529 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN529</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN530 On 12/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.97097          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN530</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN531 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN531 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN531</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN532 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86968          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN532 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN532</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN533 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85675          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN534 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.07258          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN534 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN534</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN535 On 18/07/2025 Spot Bond |        |            | 10.40000  | 10.40000  | 10.40000           | 99.85183           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN535 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN535</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN536 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 97.85640           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN536 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| CLN537 On 25/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90607           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total CLN537 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN537</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| CLN538 On 16/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.71987          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total CLN538 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN538</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| CLN539 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.06752          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total CLN539 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN539</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| CLN540 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10574          |                   |            |  | 0.00        | 14,000,000,000        | 0                     |
| <b>Total CLN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>14,000,000,000</b> | <b>0</b>              |
| <b>Total For CLN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>14,000,000,000</b> | <b>0</b>              |
| CLN541 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 103.47400          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total CLN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| CLN542 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.32634          |                   |            |  | 0.00        | 0                     | 14,200,000,000        |
| <b>Total CLN542 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>14,200,000,000</b> |
| <b>Total For CLN542</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>14,200,000,000</b> |
| CLN543 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total CLN543 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN543</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| CLN544 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89548          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total CLN544 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN544</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| CLN545 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10415          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total CLN545 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN545</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| CLN546 On 21/08/2026 Spot Bond |        |            | 9.87000   | 103.84992 | 9.87000            | 104.93680          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total CLN546 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN546</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| CLN547 On 29/03/2025 Spot Bond |        |            | 9.92000   | 102.77995 | 9.92000            | 103.82401          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total CLN547 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN547</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| CLN548 On 12/11/2025 Spot Bond |        |            | 10.01000  | 102.24800 | 10.01000           | 102.66301          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total CLN548 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN548</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN54 On 07/12/2025 Spot Bond |        |            | 4.25000   | 4.25000   | 4.25000            | 100.72884          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN549 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN549</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55 On 18/04/2028 Spot Bond |        |            |           |           | 0.00000            | 233.20039          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55 On 07/12/2025 Spot Bond |        |            | 4.25000   | 4.25000   | 4.25000            | 100.72802          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN550 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN550</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55 On 03/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN551 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN551</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.25850          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN552 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN552</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN553 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN553</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.27063          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN554 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN554</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN55 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.19651          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN555 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN555</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN61 On 02/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN81 On 18/04/2028 Spot Bond |        |            | 9.17500   | 95.64137  | 9.17500            | 95.61780           |                   |            |  | 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 |        |            | 8.79000   | 8.79000   | 8.79000            | 202.37177          |                   |            |  | 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 |        |            | 8.79000   | 8.79000   | 8.79000            | 202.98244          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CLNF1: On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.79214          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLNF12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLNF12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLNF1: On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 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>           |
| CLNF1: On 20/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.79207          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLNF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLNF14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLNF1: On 20/06/2020 Spot Bond |        |            |           |           | 0.00000            | 100.82205          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLNF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLNF15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| CLNF1: On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.58632          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CLNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For CLNF16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 8.74500   | 113.92618 | 8.74500            | 113.89940          |                   |            | 0.00        | 0                | 300,000,000        |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 9.10500   | 106.80300 | 9.10500            | 106.77674          |                   |            | 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  |        |            | 10.43000  | 106.15834 | 10.43000           | 106.12870          |                   |            | 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  |        |            | 9.72000   | 103.10070 | 9.72000            | 103.07382          |                   |            | 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  |        |            | 10.11500  | 99.38340  | 10.11500           | 99.35646           |                   |            | 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  |        |            | 11.56500  | 95.47114  | 11.56500           | 95.44165           |                   |            | 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  |        |            | 11.52000  | 89.60205  | 11.52000           | 89.57449           |                   |            | 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>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CPV01 On 30/06/2029 Spot Bond  |        |            | 12.08500  | 12.08500  | 12.08500           | 96.12540           |                   |            | 0.00        | 0                | 0             |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CS002 On 17/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.82311          |                   |            | 0.00        | 0                | 0             |
| <b>Total CS002 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CS002</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CS003 On 12/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.89484          |                   |            | 0.00        | 0                | 0             |
| <b>Total CS003 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CS003</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CSA04I On 06/06/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CSA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CSA04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CSA05I On 06/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CSA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CSA05U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CSD04I On 06/06/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CSD04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CSD04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CSD05I On 06/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total CSD05U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CSD05U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 11/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.99177          |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG83 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG83</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 23/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.67765          |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG84 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG84</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 21/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.80023          |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG85 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG85</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 27/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.60542          |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG86 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG86</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 28/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.61984          |                   |            | 0.00        | 0                | 0             |
| <b>Total DENG87 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG87</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| DENG8 On 28/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.65855          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG8 On 11/12/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.99179          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG89 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG89</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL00 On 24/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.89131           |                   |            |  | 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  |        |            |           |           | 0.00000            | 89.19432           |                   |            |  | 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>      |
| DOL01 On 20/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.49943          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DSY01 On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.44114          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DSY01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DSY01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DSY02 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.66922          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DSY02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DSY02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DSY03 On 21/11/2024 Spot Bond  |        |            | 9.84000   | 9.84000   | 9.84000            | 104.43688          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DSY03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DSY03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DSY04 On 21/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.47261          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DSY04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DSY04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DV2021 On 18/06/2021 Spot Bond |        |            | 8.39000   | 102.22145 | 8.39000            | 102.19837          |                   |            |  | 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   |        |            | 7.56500   | 106.16490 | 7.56500            | 106.14348          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DV22/R On 07/02/2020 Spot Bond |        |            | 100.00000 | 52.53416  | 100.00000          | 52.41853           |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| DV23 On 27/02/2023 Spot Bond   |        |            | 9.04000   | 107.23192 | 9.04000            | 107.20616          |                   |            | 185,328,463,248,000.00       | 20,500,936,200        | 11,638,981,000        |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>15,328,463,248,000.00</b> | <b>20,500,936,200</b> | <b>11,638,981,000</b> |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            | <b>15,328,463,248,000.00</b> | <b>20,500,936,200</b> | <b>11,638,981,000</b> |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 17.09986  | 100.00000          | 17.06223           |                   |            | 0.00                         | 0                     | 0                     |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 17.09986  | 100.00000          | 17.06223           |                   |            | 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   |        |            | 9.27000   | 105.79002 | 9.27000            | 105.76397          |                   |            | 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   | 104.11962 | 9.69000            | 104.09285          |                   |            | 0.00                         | 0                     | 0                     |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 104.11962 | 9.69000            | 104.09285          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.16500  | 97.94588  | 11.16500           | 97.91697           |                   |            | 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  | 104.29330 | 10.10000           | 104.26538          |                   |            | 0.00                         | 0                     | 0                     |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 104.29330 | 10.10000           | 104.26538          |                   |            | 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>              |
| DVF19 On 31/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.45770          |                   |            | 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  |        |            |           |           | 0.00000            | 101.29070          |                   |            | 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>              |
| DVF20B On 28/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.89844          |                   |            | 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>              |
| DVF20C On 31/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.41325          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total DVF20C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For DVF20C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| DVF20D On 23/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.05398          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total DVF20D SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For DVF20D</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.30399          |                   |            | 0.00                         | 0                     | 0                     |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total DVF21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVF21</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVF22 On 28/03/2022 Spot Bond   |        |            |           |           | 0.00000            | 101.21536          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVF22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVF22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVF22I On 29/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.04674          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVF22B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVF22B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVF22C On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.93334           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVF22C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVF22C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| DVF24 On 23/10/2024 Spot Bond   |        |            |           |           | 0.00000            | 99.95398           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total DVF24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For DVF24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| E170 On 01/08/2020 Spot Bond    |        |            | 8.01500   | 107.38005 | 8.01500            | 114.09129          |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total E170 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For E170</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| E170/R On 01/08/2020 Spot Bond  |        |            | 100.00000 | 38.27680  | 100.00000          | 44.78089           |                   |            |  | 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   |        |            | 7.82500   | 105.40222 | 7.82500            | 105.37987          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ECN20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ECN20</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ECN22 On 14/03/2022 Spot Bond   |        |            | 8.70500   | 106.29910 | 8.70500            | 106.27408          |                   |            |  | 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   |        |            | 9.58000   | 105.02446 | 9.58000            | 104.99731          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ECN24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ECN24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ECN32 On 14/03/2032 Spot Bond   |        |            | 4.27000   | 104.45115 | 4.27000            | 104.42354          |                   |            |  | 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>           |
| EL037 On 31/01/2037 Spot Bond   |        |            | 4.03000   | 94.85625  | 4.03000            | 94.83197           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EL037 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 122.65418 | 2.25000            | 122.62863          |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL28 On 02/05/2028 Spot Bond    |        |            | 3.88000   | 129.18900 | 3.88000            | 129.15620          |                   |            |  | 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    |        |            | 3.89000   | 115.29901 | 3.89000            | 115.26974          |                   |            |  | 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    |        |            | 3.89000   | 112.97392 | 3.89000            | 112.94542          |                   |            |  | 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    |        |            | 3.93000   | 104.70488 | 3.93000            | 104.67823          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL36 On 31/01/2036 Spot Bond    |        |            | 4.00000   | 96.32111  | 4.00000            | 96.29653           |                   |            |  | 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   | 122.65418 | 2.25000            | 122.62863          |                   |            |  | 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   |        |            | 8.37000   | 102.89044 | 8.37000            | 102.86752          |                   |            |  | 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   |        |            | 8.39500   | 108.37201 | 8.39500            | 108.34739          |                   |            |  | 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   |        |            | 10.69000  | 99.62817  | 10.69000           | 99.59950           |                   |            |  | 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   |        |            | 10.96500  | 10.96500  | 10.96500           | 95.44217           |                   |            |  | 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   |        |            | 11.14000  | 11.14000  | 11.14000           | 101.01038          |                   |            |  | 0.00        | 0                | 1,333,333,200        |
| <b>Total EMM05 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,333,333,200</b> |
| <b>Total For EMM05</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,333,333,200</b> |
| EMM06 On 23/06/2025 Spot Bond   |        |            | 10.67000  | 10.67000  | 10.67000           | 99.67030           |                   |            |  | 0.00        | 0                | 500,000,000          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total EMM06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For EMM06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| EMM07 On 10/07/2027 Spot Bond  |        |            | 10.52000  | 10.52000  | 10.52000           | 100.29563          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 11.23000  | 11.23000  | 11.23000           | 85.82617           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EMM07P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EMM07P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ENX01 On 23/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.94677           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ENX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ENX01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ENX01 On 23/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.95050           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ENX01S SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ENX01S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ENX02 On 10/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.12881          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ENX02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ENX02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ENX03 On 10/09/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ENX03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ENX03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPF007 On 02/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.19039          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.42259          |                   |            |  | 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>           |
| EPF010 On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 102.17673          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPF010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPF010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPF011 On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.58976          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPF011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPF011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPF012 On 06/11/2020 Spot Bond |        |            |           |           | 0.00000            | 102.43605          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total EPF012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For EPF012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| EPF014 On 28/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.33481          |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total EPF014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF014 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.21181          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF015 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.06955          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF016 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.08783          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF017 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98373           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF018 On 01/09/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF02U On 20/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF04U On 22/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF05U On 28/09/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF07U On 03/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPF08U On 03/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPF09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPF09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC09 On 04/03/2019 Spot Bond |        |            |           |           | 0.00000            | 101.12396          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC37 On 06/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.05582          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total EPFC39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC4I On 03/04/2019 Spot Bond |        |            |           |           | 0.00000            | 98.46555           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC4 On 06/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.70706          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS05 On 25/04/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| EQS06 On 09/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 98.76952           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS10 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.30835          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS11I On 20/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.53049          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.56289          |                   |            |  | 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 17/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.61621          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.73295          |                   |            |  | 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 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            |  | 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>      |
| ERSA2 On 17/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.29701          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| <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  |        |            |           |           | 0.00000            | 101.62237          |                   |                              | 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  |        |            |           |           | 0.00000            | 101.76372          |                   |                              | 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>           |
| ERSA2 On 17/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.47054          |                   |                              | 0.00                 | 0                    | 0                  |
| <b>Total ERSA24 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For ERSA24</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| ERSA2 On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.52200          |                   |                              | 0.00                 | 0                    | 600,000,000        |
| <b>Total ERSA25 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>600,000,000</b> |
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>600,000,000</b> |
| ES23 On 25/01/2023 Spot Bond   |        |            | 9.13000   | 102.78677 | 9.13000            | 102.76184          |                   | 12,797,707,252,000.00        | 1,401,720,400        | 2,516,501,800        |                    |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>12,797,707,252,000.00</b> | <b>1,401,720,400</b> | <b>2,516,501,800</b> |                    |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>12,797,707,252,000.00</b> | <b>1,401,720,400</b> | <b>2,516,501,800</b> |                    |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 99.92048  | 10.00000           | 99.89399           |                   | 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   |        |            | 10.02000  | 91.45601  | 10.02000           | 91.43145           |                   | 27,573,036,000.00            | 2,751,800            | 3,426,392,900        |                    |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>27,573,036,000.00</b>     | <b>2,751,800</b>     | <b>3,426,392,900</b> |                    |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>27,573,036,000.00</b>     | <b>2,751,800</b>     | <b>3,426,392,900</b> |                    |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 102.39748 | 7.85000            | 102.37582          |                   | 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   |        |            | 10.90000  | 78.05250  | 10.87500           | 78.17724           |                   | 36,100,800,000.00            | 3,312,000            | 5,316,280,400        |                    |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>36,100,800,000.00</b>     | <b>3,312,000</b>     | <b>5,316,280,400</b> |                    |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>36,100,800,000.00</b>     | <b>3,312,000</b>     | <b>5,316,280,400</b> |                    |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 102.65848 | 7.50000            | 102.63761          |                   | 0.00                         | 0                    | 0                    |                    |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                    |
| ES42 On 25/04/2042 Spot Bond   |        |            | 11.12500  | 80.35676  | 11.12500           | 80.33287           |                   | 16,460,550,000.00            | 1,479,600            | 3,514,192,100        |                    |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>16,460,550,000.00</b>     | <b>1,479,600</b>     | <b>3,514,192,100</b> |                    |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   | <b>16,460,550,000.00</b>     | <b>1,479,600</b>     | <b>3,514,192,100</b> |                    |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 102.05620 | 8.50000            | 102.03287          |                   | 0.00                         | 0                    | 0                    |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ESF01L On 22/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ESF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ESF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ESF02L On 06/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ESF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ESF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| ESFR0: On 20/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.10114          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total ESFR03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For ESFR03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.62697          |                   |            |  | 0.00        | 0                | 4,090,000,000        |
| <b>Total EXX02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,090,000,000</b> |
| <b>Total For EXX02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,090,000,000</b> |
| FBJ20Z On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.79643          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FBJ20Z SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FBJ20Z</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82212          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FBJ22Z SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FBJ22Z</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FFA1U On 20/11/2026 Spot Bond  |        |            | 100.00000 | 12.91877  | 100.00000          | 12.88747           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FFA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FFA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FFB1U On 20/11/2026 Spot Bond  |        |            | 100.00000 | 21.06637  | 100.00000          | 21.01533           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FFB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FFB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FIF02U On 01/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FIF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FIF03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FIF04U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FIF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FIF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FIF05U On 27/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total FIF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF06U On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF07U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF11U On 03/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIF12U On 30/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIF12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIF12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB08 On 31/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.40446          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.62166          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.21100          |                   |            |  | 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 |        |            |           |           | 0.00000            | 102.04297          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB12 On 13/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.66819          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB14 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.77655          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFB15 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.48012          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FMLA11 On 17/02/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total 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>      |
| FNT003 On 01/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.14641          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FNT003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FNT003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FNT004 On 15/02/2019 Spot Bond |        |            |           |           | 0.00000            | 100.93822          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FNT004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FNT004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FNT006 On 03/05/2019 Spot Bond |        |            |           |           | 0.00000            | 100.14575          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FNT006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FNT006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FPA1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FPA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FPA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FPB1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FPB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FPB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB12 On 02/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.41585          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB13 On 02/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.22816          |                   |            |  | 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  |        |            | 10.09500  | 10.09500  | 10.09500           | 101.15383          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB15 On 06/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.63004          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB16 On 08/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.41215          |                   |            |  | 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  |        |            |           |           | 0.00000            | 104.89379          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB17 On 08/01/2027 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FRB18 On 13/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 104.54465          |                   |            |  | 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  |        |            | 10.79500  | 106.34656 | 10.79500           | 106.31585          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FRB19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FRB19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FRB20 On 15/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.45553          |                   |            |  | 0.00        | 200,000,000        | 100,000,000          |
| <b>Total FRB20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| <b>Total For FRB20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| FRB21 On 24/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 104.26507          |                   |            |  | 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  |        |            |           |           | 0.00000            | 106.90768          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FRB22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FRB22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FRB23 On 20/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 103.66436          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FRB23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FRB23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.32545          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 3.50000   | 152.50466 | 3.50000            | 152.46777          |                   |            |  | 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 |        |            | 3.56000   | 3.56000   | 3.56000            | 289.92513          |                   |            |  | 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 |        |            | 3.81000   | 3.81000   | 3.81000            | 127.02468          |                   |            |  | 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 |        |            | 4.12000   | 172.60731 | 4.12000            | 172.56249          |                   |            |  | 0.00        | 0                  | 1,000,000,000        |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 4.18500   | 4.18500   | 4.18500            | 87.02497           |                   |            |  | 0.00        | 0                  | 0                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 4.29000   | 4.29000   | 4.29000            | 204.98774          |                   |            |  | 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 |        |            | 4.67500   | 89.52655  | 4.67500            | 89.50196           |                   |            |  | 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 |        |            | 4.70000   | 89.92813  | 4.70000            | 89.90337           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBZ0 On 30/11/2020 Spot Bond  |        |            | 8.50000   | 8.50000   | 8.50000            | 85.82876           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBZ01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBZ01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBZ0 On 28/10/2024 Spot Bond  |        |            | 9.60000   | 9.60000   | 9.60000            | 58.84929           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBZ0 On 10/12/2024 Spot Bond  |        |            | 9.65000   | 9.65000   | 9.65000            | 58.04701           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRC10 On 03/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRC16 On 31/01/2025 Spot Bond  |        |            | 4.62000   | 4.62000   | 4.62000            | 122.82816          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRC17 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.76738          |                   |            |  | 0.00        | 0                | 80,000,000        |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,000</b> |
| FRC17 On 20/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.90995          |                   |            |  | 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  |        |            |           |           | 0.00000            | 88.24371           |                   |            |  | 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 20/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.84172          |                   |            |  | 0.00        | 0                | 0                 |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <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>      |
| FRC188: On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.84407          |                   |            |  | 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>      |
| FRC189: On 02/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.59117          |                   |            |  | 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>      |
| FRC192: On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            |  | 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>      |
| FRC193: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88509          |                   |            |  | 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>      |
| FRC195: On 20/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.94604          |                   |            |  | 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>      |
| FRC206: On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC207 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC207</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC207: On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC208 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC208</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC208: On 07/10/2020 Spot Bond |        |            |           |           | 0.00000            | 102.33080          |                   |            |  | 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>      |
| FRC209: On 20/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| FRC210: On 20/12/2019 Spot Bond |        |            |           |           | 0.00000            | 100.86980          |                   |            |  | 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>      |
| FRC210: On 07/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.84629          |                   |            |  | 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>      |
| FRC212: On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC213 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC213</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC21: On 07/11/2019 Spot Bond |        |            |           |           | 0.00000            | 102.03611          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC215 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC215</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC21: On 04/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.90647          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC219 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC219</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 31/01/2022 Spot Bond |        |            | 4.16000   | 149.64531 | 4.16000            | 151.74791          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC221</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC22: On 20/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.53095          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC225 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC225</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 31/01/2022 Spot Bond |        |            | 5.02000   | 146.01479 | 5.02000            | 148.11450          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC233 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC233</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.23609          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC234</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 99.07491           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC236 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC236</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 102.68243          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC237</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 99.40527           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC238 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC238</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC23: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 103.53395          |                   |            | 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 |        |            |           |           | 0.00000            | 104.21401          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRC240 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC240</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 98.84344           |                   |            | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC24: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 98.69658           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00174          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 100.94355          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00170          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 99.56233           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 08/02/2020 Spot Bond |        |            |           |           | 0.00000            | 102.55673          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC24: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 102.72492          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00099          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.96843          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.96065          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.82129          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC254 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC254</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC25: On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.11685          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.59197          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 08/05/2020 Spot Bond |        |            |           |           | 0.00000            | 102.13433          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC25: On 06/11/2023 Spot Bond |        |            | 3.33700   | 3.33700   | 3.33700            | 106.76397          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC259</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 27/02/2023 Spot Bond |        |            | 3.45500   | 107.44071 | 3.45500            | 107.41486          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC260 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC260</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.26496          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.17057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 15/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.77616          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.17019          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.98148          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC265 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC265</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC26: On 23/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.35723          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC267 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 105.26477          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC269 On 21/10/2019 Spot Bond |        |            |           |           | 0.00000            | 100.00004          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC269 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC269</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC270 On 16/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.45925          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC270 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC270</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC271 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 102.07687          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC272 On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 104.55236          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC273 On 07/12/2023 Spot Bond |        |            | 8.82000   | 102.20513 | 8.82000            | 101.07274          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC274 On 02/05/2028 Spot Bond |        |            | 9.80000   | 102.16386 | 9.80000            | 102.13687          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC275 On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.97638          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC276 On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.97854          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC276 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC276</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC277 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.14694          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC278 On 27/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.56701          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC279 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.46436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC28( On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.86963          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC28 On 03/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.70082          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC281 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC281</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC28 On 27/02/2023 Spot Bond  |        |            | 3.54000   | 3.54000   | 3.54000            | 103.18378          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC28 On 26/01/2021 Spot Bond  |        |            |           |           | 0.00000            | 103.60772          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC283 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC283</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC28 On 11/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.00147          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC28 On 20/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.80320          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 4.80000   | 4.80000   | 4.80000            | 149.03388          |                   |            |  | 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  |        |            | 4.74000   | 4.74000   | 4.74000            | 149.28580          |                   |            |  | 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  |        |            | 4.72000   | 4.72000   | 4.72000            | 149.36990          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC71 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC71</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD16 On 28/02/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD16U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD16U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD17 On 15/02/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD17U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD17U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD18 On 15/07/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD18U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD18U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| FRD19I On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total FRD19U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRD19U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRD20I On 09/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total FRD20U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRD20U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRD21I On 31/03/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total FRD21U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRD21U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRD22I On 30/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total FRD22U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRD22U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRD23I On 28/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total FRD23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRD23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRD24I On 28/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total FRD24U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRD24U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 4.65000   | 86.70461  | 4.65000            | 86.68080           |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total FRI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRI33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 4.60500   | 98.94572  | 4.60500            | 98.91887           |                   |            |  | 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>             |
| FRJ19 On 04/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.48918          |                   |            |  | 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  |        |            |           |           | 0.00000            | 100.81557          |                   |            |  | 0.00        | 14,000,000,000        | 7,000,000,000        |
| <b>Total FRJ20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>14,000,000,000</b> | <b>7,000,000,000</b> |
| <b>Total For FRJ20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>14,000,000,000</b> | <b>7,000,000,000</b> |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.29512          |                   |            |  | 0.00        | 0                     | 0                    |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.23981          |                   |            |  | 0.00        | 0                     | 7,800,000,000        |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>7,800,000,000</b> |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>7,800,000,000</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.83805          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRJ23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.73117          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.44738          |                   |            |  | 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>      |
| FRS01I On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS02I On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS10C On 15/01/2024 Spot Bond |        |            | 3.48800   | 3.48800   | 3.48800            | 98.14404           |                   |            |  | 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>      |
| FRS10D On 31/01/2038 Spot Bond |        |            | 3.85000   | 3.85000   | 3.85000            | 112.02645          |                   |            |  | 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>      |
| FRS10E On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95713           |                   |            |  | 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>      |
| FRS10F On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95713           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS10G On 31/01/2038 Spot Bond |        |            | 3.99000   | 108.21833 | 3.99000            | 109.77192          |                   |            |  | 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>      |
| FRS10H On 07/12/2033 Spot Bond |        |            | 3.96000   | 212.84867 | 3.96000            | 212.79433          |                   |            |  | 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>      |
| FRS11C On 31/01/2038 Spot Bond |        |            | 4.78000   | 96.48461  | 4.78000            | 98.03882           |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS112 On 07/12/2033 Spot Bond |        |            | 3.99000   | 3.99000   | 3.99000            | 212.06988          |                   |            | 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>      |
| FRS113 On 29/04/2019 Spot Bond |        |            |           |           | 0.00000            | 102.44647          |                   |            | 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>      |
| FRS114 On 31/01/2025 Spot Bond |        |            | 4.17000   | 124.53220 | 4.17000            | 125.90528          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS114 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS114</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS115 On 31/01/2038 Spot Bond |        |            | 3.70500   | 112.86763 | 3.70500            | 114.42099          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS115 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS115</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS119 On 31/01/2038 Spot Bond |        |            | 4.52000   | 100.16854 | 4.52000            | 101.72252          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS119 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS119</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS120 On 07/12/2033 Spot Bond |        |            | 4.11000   | 209.25614 | 4.11000            | 209.20184          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS120 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS120</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS121 On 07/12/2033 Spot Bond |        |            | 4.16000   | 208.07500 | 4.16000            | 208.02076          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS122 On 31/01/2025 Spot Bond |        |            | 3.70000   | 159.41548 | 3.70000            | 113.12302          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS123 On 07/12/2033 Spot Bond |        |            | 4.19000   | 207.37023 | 4.19000            | 207.31601          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS124 On 31/01/2038 Spot Bond |        |            | 5.35000   | 88.96906  | 5.35000            | 90.52377           |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS126 On 31/03/2028 Spot Bond |        |            | 4.92000   | 162.06096 | 4.92000            | 162.01540          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS127 On 31/01/2038 Spot Bond |        |            | 4.88000   | 95.11163  | 4.88000            | 96.66592           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS129 On 31/03/2028 Spot Bond |        |            | 4.44000   | 168.29653 | 4.44000            | 168.25138          |                   |            | 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>      |
| FRS131 On 31/03/2028 Spot Bond |        |            | 4.50000   | 167.50213 | 4.50000            | 167.45693          |                   |            | 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>      |
| FRS132 On 07/12/2033 Spot Bond |        |            | 4.70000   | 195.82327 | 4.70000            | 195.76938          |                   |            | 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>      |
| FRS133 On 24/03/2020 Spot Bond |        |            |           |           | 0.00000            | 92.56699           |                   |            | 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>      |
| FRS134 On 31/01/2038 Spot Bond |        |            | 4.81000   | 96.07020  | 4.81000            | 97.62444           |                   |            | 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>      |
| FRS135 On 31/01/2038 Spot Bond |        |            | 5.06500   | 5.06500   | 5.06500            | 94.18826           |                   |            | 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>      |
| FRS136 On 31/01/2038 Spot Bond |        |            | 4.59000   | 99.16019  | 4.59000            | 100.71424          |                   |            | 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>      |
| FRS137 On 31/03/2028 Spot Bond |        |            | 4.31000   | 170.03265 | 4.31000            | 169.98764          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS138 On 07/12/2033 Spot Bond |        |            | 4.47000   | 200.93077 | 4.47000            | 200.87671          |                   |            | 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 |        |            | 4.44000   | 168.29653 | 4.44000            | 168.25138          |                   |            | 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>      |
| FRS143 On 31/03/2028 Spot Bond |        |            | 4.44000   | 168.29653 | 4.44000            | 168.25138          |                   |            | 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>      |
| FRS145 On 31/03/2028 Spot Bond |        |            | 4.73000   | 164.49677 | 4.73000            | 164.45135          |                   |            | 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>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FRS146 On 31/01/2025 Spot Bond |        |            | 4.47000   | 122.47173 | 4.47000            | 123.84425          |                   |            |  | 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>             |
| FRS147 On 31/01/2022 Spot Bond |        |            | 3.86000   | 150.93702 | 3.86000            | 153.04066          |                   |            |  | 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>             |
| FRS149 On 31/03/2028 Spot Bond |        |            | 4.79000   | 163.72302 | 4.79000            | 163.67757          |                   |            |  | 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>             |
| FRS150 On 31/03/2028 Spot Bond |        |            | 4.83000   | 163.20953 | 4.83000            | 163.16403          |                   |            |  | 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>             |
| FRS151 On 31/01/2025 Spot Bond |        |            | 4.44000   | 122.67604 | 4.44000            | 124.04862          |                   |            |  | 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>             |
| FRS152 On 31/03/2028 Spot Bond |        |            | 4.80000   | 163.59448 | 4.80000            | 163.54900          |                   |            |  | 0.00        | 0                | 3,500,000,000        |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,500,000,000</b> |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,500,000,000</b> |
| FRS153 On 31/03/2028 Spot Bond |        |            | 4.84000   | 4.84000   | 4.84000            | 163.03595          |                   |            |  | 0.00        | 0                | 3,000,000,000        |
| <b>Total FRS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,000</b> |
| <b>Total For FRS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,000</b> |
| FRS158 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 40.93142           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 50.17373           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS160 On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 57.42880           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS161 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 62.40255           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| FRS162 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 33.55132           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total FRS162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For FRS162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS16: On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 41.40685           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 48.76544           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 53.73325           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 17.33041           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 26.63282           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 25.95794           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS16: On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 17.71175           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS17: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS17: On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02218          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS17: On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02965          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS17: On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 107.55479          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS17: On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 94.08889           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| FRS175 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 42.62835           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRS175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS176 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 42.62829           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRS176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS177 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 59.76041           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRS177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS178 On 02/08/2019 Spot Bond |        |            |           |           | 0.00000            | 95.74963           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRS178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS179 On 15/08/2019 Spot Bond |        |            |           |           | 0.00000            | 97.01485           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRS179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS180 On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85511          |                   |            |  | 0.00        | 400,000,000        | 100,000,000        |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| FRS181 On 19/09/2019 Spot Bond |        |            |           |           | 0.00000            | 83.53752           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRS181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS182 On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.65891          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRS182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS183 On 04/10/2021 Spot Bond |        |            |           |           | 0.00000            | 88.73687           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRS183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS184 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 85.71348           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRS184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS185 On 20/11/2019 Spot Bond |        |            |           |           | 0.00000            | 91.46892           |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total FRS185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For FRS185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 3.47000   | 3.47000   | 3.47000            | 291.04108          |                   |            |  | 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>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS37 On 07/12/2023 Spot Bond |        |            | 3.36000   | 3.36000   | 3.36000            | 292.41197          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS37</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS43 On 07/12/2023 Spot Bond |        |            | 4.08000   | 4.08000   | 4.08000            | 283.57630          |                   |            | 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 |        |            | 3.65000   | 153.99137 | 3.65000            | 153.95351          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS46</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS49 On 27/10/2020 Spot Bond |        |            |           |           | 0.00000            | 102.00969          |                   |            | 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 |        |            | 3.35000   | 153.16356 | 3.35000            | 153.12713          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS51</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.86422          |                   |            | 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 |        |            | 3.83000   | 104.40228 | 3.83000            | 104.37610          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS81 On 30/10/2042 Spot Bond |        |            | 3.48000   | 80.73811  | 3.48000            | 112.46363          |                   |            | 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 |        |            | 3.63000   | 3.63000   | 3.63000            | 129.71427          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS85 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS85</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS87 On 31/01/2025 Spot Bond |        |            | 3.66000   | 3.66000   | 3.66000            | 129.49925          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS90 On 07/12/2023 Spot Bond |        |            | 4.27000   | 4.27000   | 4.27000            | 281.29796          |                   |            | 0.00        | 0                | 0             |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRX19 On 15/11/2019 Spot Bond |        |            | 7.13500   | 103.11883 | 7.13500            | 103.09886          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FRX20 On 01/10/2020 Spot Bond |        |            | 8.34500   | 103.32140 | 8.34500            | 103.29820          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX23 On 28/02/2023 Spot Bond |        |            | 8.77000   | 8.77000   | 8.77000            | 99.59385           |                   |            |  | 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 |        |            | 9.30000   | 107.70501 | 9.30000            | 107.67812          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX25 On 26/07/2025 Spot Bond |        |            | 9.77000   | 99.80188  | 9.77000            | 99.77601           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX26 On 01/10/2026 Spot Bond |        |            | 9.70000   | 101.85605 | 9.70000            | 101.82955          |                   |            |  | 0.00        | 0                | 500,000,000        |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| FRX27 On 07/03/2027 Spot Bond |        |            | 9.74000   | 106.32009 | 9.74000            | 106.29216          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX28 On 26/07/2028 Spot Bond |        |            | 9.92000   | 101.10603 | 9.92000            | 101.07943          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX30 On 31/01/2030 Spot Bond |        |            | 10.25500  | 101.34147 | 10.25500           | 101.31394          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.39500  | 97.88005  | 10.39500           | 97.85310           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX32 On 31/03/2032 Spot Bond |        |            | 10.42000  | 103.97167 | 10.42000           | 103.94266          |                   |            |  | 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 |        |            | 11.31500  | 74.50711  | 11.31500           | 74.48458           |                   |            |  | 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>           |
| FS2A5 On 20/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.41250          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total FS2A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FS2A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS2B1 On 20/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.45494          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.49710          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.68252          |                   |            |  | 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>      |
| FS3A5 On 20/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.46263          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3A5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3A5L On 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3B1 On 20/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.95133          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3B1L On 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3C1L On 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS3D1L On 20/02/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS3D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS3D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A4L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4A5L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4B1L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS4C1L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS4D1L On 20/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS4D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS4D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A3L On 20/04/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A4L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5A5L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5A5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5B1L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5B1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5C1L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5D1L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS5E1L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS5E1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS5E1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS6A1 On 20/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.30985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS6A1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6A1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS6A2 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.37055          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS6A2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6A2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS6A3 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.40260          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS6A3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6A3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS6B1 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.42621          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS6B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS6C1I On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS6C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS6D1I On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS6D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS6E1I On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS6E1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS6E1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GBL03 On 16/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.05167          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GBL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GBL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GBL04 On 05/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.41820          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GBL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GBL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH2A1 On 25/10/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH2A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH2A1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31A On 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.33059          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.34581          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31B On 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.44468          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31C On 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.56629          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GH31C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH31C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GH31D On 25/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.64224          |                   |            |  | 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>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GH41U On 25/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GH41U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GH41U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB01 On 08/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |
| GRB03 On 03/03/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB07U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB07U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB13 On 31/01/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB14U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB14U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB15 On 31/01/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB15U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB15U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB16 On 31/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB16U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB16U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB17 On 29/01/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB17U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB17U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRB18 On 30/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB18U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB18U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB19 On 31/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB19U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB19U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB20 On 17/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB22U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB22U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB23 On 07/06/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB23U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB23U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB24 On 15/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB24U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB24U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB25 On 15/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB25U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB25U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB27 On 02/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB27U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB27U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB28 On 02/05/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB28U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB28U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRB29 On 01/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total GRB29U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRB29U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.90638          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRT08 On 24/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.86164          |                   |            |  | 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>      |
| GRT10 On 13/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.81670          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT11 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 102.97503          |                   |            |  | 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 24/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.35017          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT13 On 15/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.14118          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.61096          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT15 On 15/04/2020 Spot Bond |        |            |           |           | 0.00000            | 100.19939          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT16 On 17/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.69374          |                   |            |  | 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 |        |            | 9.51000   | 105.07006 | 9.51000            | 105.04325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT18 On 13/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.37602          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT19 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.72059          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.68361          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRT21 On 03/04/2024 Spot Bond |        |            | 10.32000  | 100.82278 | 10.32000           | 100.79492          |                   |            |  | 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>      |
| GRT22 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01960          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24459          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT24 On 09/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99176          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT24G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT24G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT25 On 09/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.11880          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT25G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT25G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT26 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.06099          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT26G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT26G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT27 On 28/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.56170          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT28 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95751          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98018          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRT30 On 10/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.00859          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRT30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRT30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRX01 On 03/07/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRX01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRX01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GRX02 On 30/09/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GRX02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GRX02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| HC2T3 On 05/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.32084          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HC2T3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HC2T3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HC5T2 On 29/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.21765          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HC5T2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HC5T2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HIL01U On 21/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HIL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HIL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB04 On 01/11/2019 Spot Bond |        |            |           |           | 0.00000            | 102.00227          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.34786          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.24571          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB07 On 11/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.24874          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.68291          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.52652          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB10 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.80848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1C4 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1C4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1C4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1C5 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HPF04/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HPF04/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HPF06 On 20/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.66567          |                   |            |  | 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>             |
| HPF08 On 15/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.16582          |                   |            |  | 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  |        |            |           |           | 0.00000            | 100.23027          |                   |            |  | 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>             |
| HPF11 On 31/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.52759          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HPF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HPF11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 7.31500   | 103.21924 | 7.31500            | 103.19909          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWAY20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWAY20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 100.00000 | 35.77417  | 100.00000          | 35.69542           |                   |            |  | 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  |        |            | 3.82000   | 286.80193 | 3.82000            | 286.72980          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 4.00000   | 4.00000   | 4.00000            | 287.72669          |                   |            |  | 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  |        |            | 3.78000   | 84.28719  | 3.78000            | 99.53344           |                   |            |  | 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  |        |            | 10.68500  | 89.01831  | 10.68500           | 88.99313           |                   |            |  | 0.00        | 0                | 1,990,000,000        |
| <b>Total HWAY34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,990,000,000</b> |
| <b>Total For HWAY34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,990,000,000</b> |
| HWAY3 On 31/07/2034 Spot Bond  |        |            | 100.00000 | 9.06867   | 100.00000          | 9.04871            |                   |            |  | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                  | Contracts Traded       | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|------------------------|----------------------|
| HWAY3 On 31/07/2035 Spot Bond |        |            | 10.69000  | 88.71938  | 10.69000           | 88.69428           |                   |                               | 0.00                   | 0                      | 2,500,000,000        |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>2,500,000,000</b> |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>2,500,000,000</b> |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 9.06850   | 100.00000          | 9.04854            |                   |                               | 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 |        |            |           |           | 0.00000            | 100.34552          |                   |                               | 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 |        |            |           |           | 0.00000            | 100.99394          |                   |                               | 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 | 100.00000 | 100.00000          | 100.00000          |                   |                               | 0.00                   | 0                      | 0                    |
| <b>Total HWF10U SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>             |
| <b>Total For HWF10U</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>             |
| HWY02 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |                               | 0.00                   | 0                      | 0                    |
| <b>Total HWY023/R197 SPOT</b> |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>             |
| <b>Total For HWY023/R197</b>  |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>            | <b>0</b>               | <b>0</b>             |
| I2025 On 31/01/2025 Spot Bond |        |            | 3.01500   | 132.83734 | 3.02000            | 132.76966          |                   | 168,900,300,000,000.00        | 56,020,000,000         | 125,146,700,000        |                      |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>168,900,300,000,000.00</b> | <b>56,020,000,000</b>  | <b>125,146,700,000</b> |                      |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>168,900,300,000,000.00</b> | <b>56,020,000,000</b>  | <b>125,146,700,000</b> |                      |
| I2029 On 31/03/2029 Spot Bond |        |            | 3.11000   | 101.14638 | 3.11000            | 101.12287          |                   | 344,591,110,000,000.00        | 110,801,000,000        | 109,533,800,000        |                      |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>344,591,110,000,000.00</b> | <b>110,801,000,000</b> | <b>109,533,800,000</b> |                      |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   | <b>344,591,110,000,000.00</b> | <b>110,801,000,000</b> | <b>109,533,800,000</b> |                      |
| I2033 On 28/02/2033 Spot Bond |        |            | 3.15000   | 103.54888 | 3.15000            | 103.52465          |                   | 115,164,000,000,000.00        | 36,560,000,000         | 87,235,000,000         |                      |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>115,164,000,000,000.00</b> | <b>36,560,000,000</b>  | <b>87,235,000,000</b>  |                      |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   | <b>115,164,000,000,000.00</b> | <b>36,560,000,000</b>  | <b>87,235,000,000</b>  |                      |
| I2038 On 31/01/2038 Spot Bond |        |            | 3.23000   | 121.15675 | 3.23000            | 121.12833          |                   | 22,287,000,000,000.00         | 6,900,000,000          | 166,661,900,000        |                      |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>22,287,000,000,000.00</b>  | <b>6,900,000,000</b>   | <b>166,661,900,000</b> |                      |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   | <b>22,287,000,000,000.00</b>  | <b>6,900,000,000</b>   | <b>166,661,900,000</b> |                      |
| I2046 On 31/03/2046 Spot Bond |        |            | 3.30000   | 114.71924 | 3.30000            | 114.69199          |                   | 74,012,400,000,000.00         | 22,428,000,000         | 138,363,900,000        |                      |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>74,012,400,000,000.00</b>  | <b>22,428,000,000</b>  | <b>138,363,900,000</b> |                      |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   | <b>74,012,400,000,000.00</b>  | <b>22,428,000,000</b>  | <b>138,363,900,000</b> |                      |
| I2050 On 31/12/2050 Spot Bond |        |            | 3.30000   | 118.70246 | 3.30000            | 118.67422          |                   | 43,098,000,000,000.00         | 13,060,000,000         | 138,348,632,814        |                      |
| <b>Total I2050 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>43,098,000,000,000.00</b>  | <b>13,060,000,000</b>  | <b>138,348,632,814</b> |                      |
| <b>Total For I2050</b>        |        |            |           |           |                    |                    |                   | <b>43,098,000,000,000.00</b>  | <b>13,060,000,000</b>  | <b>138,348,632,814</b> |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| IB105U On 20/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total IB105U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IB105U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IB107U On 08/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total IB107U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IB107U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IB121U On 28/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total IB121U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IB121U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IB122U On 17/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 40,000,000,000        |
| <b>Total IB122U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>40,000,000,000</b> |
| <b>Total For IB122U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>40,000,000,000</b> |
| IBL02U On 24/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total IBL02U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL02U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL100 On 24/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.32306          |                   |                             | 0.00        | 400,000,000        | 200,000,000           |
| <b>Total IBL100 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b>    |
| <b>Total For IBL100</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,000</b>    |
| IBL101 On 24/05/2022 Spot Bond |        |            | 8.98500   | 8.98500   | 8.98500            | 101.68715          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total IBL101 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL101</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL102 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.78404          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL104 On 17/07/2020 Spot Bond |        |            | 8.70500   | 8.70500   | 8.70500            | 100.09573          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total IBL104 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL104</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL106 On 06/08/2020 Spot Bond |        |            | 8.28000   | 8.28000   | 8.28000            | 101.70694          |                   | 6,624,000,000,000.00        | 0.00        | 800,000,000        | 200,000,000           |
| <b>Total IBL106 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>6,624,000,000,000.00</b> |             | <b>800,000,000</b> | <b>200,000,000</b>    |
| <b>Total For IBL106</b>        |        |            |           |           |                    |                    |                   | <b>6,624,000,000,000.00</b> |             | <b>800,000,000</b> | <b>200,000,000</b>    |
| IBL108 On 22/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.35858          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total IBL108 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL108</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| IBL109 On 07/12/2023 Spot Bond |        |            | 3.93000   | 285.46321 | 3.93000            | 285.39055          |                   |                             | 0.00        | 0                  | 0                     |
| <b>Total IBL109 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |
| <b>Total For IBL109</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>              |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL110 On 07/03/2019 Spot Bond  |        |            | 8.12000   | 8.12000   | 8.12000            | 101.01495          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL110 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL110</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL112 On 21/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.37322          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL112 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL112</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL113 On 21/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.37320          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL113 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL113</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL114 On 21/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.43114          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL114 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL114</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL115 On 21/05/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.41131          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL115 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL115</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL116 On 20/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.73576          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL116 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL116</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL117 On 13/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.15636          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL117 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL117</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL118 On 24/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.93613           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL118 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL118</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL119 On 16/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.52225          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL119 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL119</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL120 On 12/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.16173          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL120 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL120</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 3.45000   | 3.45000   | 3.45000            | 152.68719          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL36 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL36</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            |  | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| IBL46 On 15/01/2020 Spot Bond |        |            | 8.21500   | 8.21500   | 8.21500            | 99.22367           |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL46 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL46</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL50 On 02/08/2020 Spot Bond |        |            | 7.83500   | 106.06406 | 7.83500            | 106.04191          |                   |            | 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>             |
| IBL56 On 31/01/2019 Spot Bond |        |            |           |           | 0.00000            | 102.00934          |                   |            | 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 |        |            | 7.49000   | 104.04985 | 7.49000            | 104.02862          |                   |            | 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 |        |            | 9.67000   | 106.69009 | 9.67000            | 106.66272          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL60 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL60</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL61 On 31/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.48897          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL61 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL61</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL64 On 29/07/2019 Spot Bond |        |            |           |           | 0.00000            | 100.06612          |                   |            | 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 |        |            |           |           | 0.00000            | 99.82427           |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL65 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL65</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL67 On 31/01/2022 Spot Bond |        |            | 4.15000   | 149.68815 | 4.15000            | 151.79079          |                   |            | 0.00        | 0                | 2,000,000,000        |
| <b>Total IBL67 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| <b>Total For IBL67</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| IBL75 On 19/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.22818          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL75 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL75</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IBL77 On 25/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.86855          |                   |            | 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 |        |            | 9.72000   | 102.57173 | 9.72000            | 102.54485          |                   |            | 0.00        | 0                | 0                    |
| <b>Total IBL78 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IBL78</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL79 On 27/01/2019 Spot Bond   |        |            | 7.32000   | 99.89982  | 7.32000            | 99.87982           |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL81U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL81U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL82 On 29/01/2019 Spot Bond   |        |            |           |           | 0.00000            | 99.83282           |                   |            |  | 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   |        |            |           |           | 0.00000            | 100.67552          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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   |        |            |           |           | 0.00000            | 101.67059          |                   |            |  | 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   |        |            |           |           | 0.00000            | 102.42492          |                   |            |  | 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   |        |            | 7.62000   | 102.35357 | 7.62000            | 102.33271          |                   |            |  | 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   |        |            | 8.59500   | 105.33934 | 8.59500            | 105.31486          |                   |            |  | 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 | 25.48398  | 100.00000          | 25.42696           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL88/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL88/R208</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL89 On 26/05/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.45361          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL89 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL89</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded  | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-------------------|---------------|
| IBL90U On 20/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 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>      |
| IBL92 On 12/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.17017          |                   |                             | 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>      |
| IBL94 On 06/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.19705          |                   |                             | 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  |        |            |           |           | 0.00000            | 102.13422          |                   |                             | 0.00               | 0                 | 0             |
| <b>Total IBL95 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For IBL95</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| IBL96 On 21/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.10673          |                   |                             | 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  |        |            |           |           | 0.00000            | 100.43028          |                   |                             | 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  |        |            |           |           | 0.00000            | 102.35860          |                   |                             | 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  |        |            | 8.66000   | 102.51576 | 8.66000            | 102.49189          |                   |                             | 0.00               | 0                 | 0             |
| <b>Total IBL99 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For IBL99</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| IDC01L On 08/11/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00               | 0                 | 0             |
| <b>Total IDC01U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For IDC01U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| IDC02L On 28/02/2028 Spot Bond |        |            | 100.00000 | 12.84520  | 100.00000          | 12.81693           |                   |                             | 0.00               | 0                 | 0             |
| <b>Total IDC02U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For IDC02U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| IDCC02 On 26/04/2019 Spot Bond |        |            |           |           | 0.00000            | 99.85424           |                   |                             | 0.00               | 0                 | 0             |
| <b>Total IDCC02 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| <b>Total For IDCC02</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>0</b>      |
| IDCG03 On 22/10/2020 Spot Bond |        |            | 8.44500   | 101.91905 | 8.44500            | 101.89589          |                   | 1,013,400,000,000.00        | 120,000,000        | 60,000,000        |               |
| <b>Total IDCG03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,013,400,000,000.00</b> | <b>120,000,000</b> | <b>60,000,000</b> |               |
| <b>Total For IDCG03</b>        |        |            |           |           |                    |                    |                   | <b>1,013,400,000,000.00</b> | <b>120,000,000</b> | <b>60,000,000</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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|----------------------|----------------------|
| IDCG05 On 24/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.68963          |                   |            |                             | 0.00                 | 0                    | 0                    |
| <b>Total IDCG05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG05</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 9.67000   | 101.00594 | 9.67000            | 100.97959          |                   |            | 9,670,000,000,000.00        | 1,000,000,000        | 1,000,000,000        |                      |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>9,670,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |                      |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            | <b>9,670,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |                      |
| IDCG07 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.62113          |                   |            |                             | 0.00                 | 0                    | 0                    |
| <b>Total IDCG07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG07</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 11.66500  | 99.72692  | 11.66500           | 99.64457           |                   |            |                             | 0.00                 | 0                    | 0                    |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| IDCG09 On 05/12/2019 Spot Bond |        |            |           |           | 0.00000            | 101.61342          |                   |            |                             | 0.00                 | 0                    | 0                    |
| <b>Total IDCG09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG09</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| IDCG10 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.15486          |                   |            |                             | 0.00                 | 0                    | 0                    |
| <b>Total IDCG10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG10</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| IDCG11 On 05/12/2026 Spot Bond |        |            | 10.12000  | 105.02758 | 10.12000           | 104.99910          |                   |            |                             | 0.00                 | 0                    | 0                    |
| <b>Total IDCG11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG11</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| IDCG12 On 26/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23226          |                   |            |                             | 0.00                 | 0                    | 0                    |
| <b>Total IDCG12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG12</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| IDCG13 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.84000           |                   |            |                             | 0.00                 | 2,500,000,000        | 2,500,000,000        |
| <b>Total IDCG13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>2,500,000,000</b> | <b>2,500,000,000</b> |
| <b>Total For IDCG13</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>2,500,000,000</b> | <b>2,500,000,000</b> |
| IDCG14 On 12/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.59743          |                   |            |                             | 0.00                 | 0                    | 0                    |
| <b>Total IDCG14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG14</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| IDCG15 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.86701          |                   |            |                             | 0.00                 | 0                    | 0                    |
| <b>Total IDCG15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG15</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.71178          |                   |            |                             | 0.00                 | 0                    | 0                    |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IDCP06 On 17/10/2019 Spot Bond |        |            | 4.00000   | 4.00000   | 4.00000            | 101.05000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP07 On 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83030          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP1L On 18/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| IDCP2L On 05/04/2025 Spot Bond |        |            | 100.00000 | 6.36243   | 100.00000          | 6.34827            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP3L On 04/07/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 9.02000   | 99.66635  | 9.02000            | 99.64219           |                   |            |  | 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  |        |            | 7.24500   | 105.46150 | 7.24500            | 105.44089          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IFC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFC02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN276U On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN276U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN276U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN277U On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN277U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN277U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN281U On 28/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN281U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN281U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN286U On 15/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN289U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN289U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN303U On 01/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN303U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN303U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN304U On 30/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN304U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN304U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN306U On 24/06/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN306U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN306U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN327U On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN327U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN327U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN329U On 22/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN329U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN329U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN334U On 22/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN334U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN334U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN342U On 31/03/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN342U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN342U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN343U On 28/02/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN343U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN343U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN345U On 31/01/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN345U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN345U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN347U On 21/12/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN347U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN347U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN355U On 22/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN355U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN355U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN367U On 22/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN367U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN367U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN385U On 12/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN385U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN385U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN386U On 15/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN386U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN386U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN395U On 09/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN395U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN395U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN396U On 11/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN396U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN396U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN398U On 16/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IN398U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN398U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING196 On 30/06/2027 Spot Bond |        |            |           |           | 0.00000            | 69.71813           |                   |            | 0.00        | 0                | 0             |
| <b>Total ING196 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING196</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING211 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            | 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>      |
| ING335 On 15/08/2019 Spot Bond |        |            |           |           | 0.00000            | 106.05288          |                   |            | 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>      |
| ING360 On 22/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75462          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING360 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING360</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING362 On 24/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.22963          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING362 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING362</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING370 On 29/01/2019 Spot Bond |        |            |           |           | 0.00000            | 101.88123          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING370 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING370</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING371 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 101.89615          |                   |            | 0.00        | 0                | 0             |
| <b>Total ING371 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING371</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ING375 On 24/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.03166          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING375 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING375</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING383 On 30/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 104.05599          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING383 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING383</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING384 On 30/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 81.57256           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING384 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING384</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING394 On 31/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.17721          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING394 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING394</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV01 On 12/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.28114          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INLV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INLV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV02 On 20/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.71050          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INLV02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INLV02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV03 On 11/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.27004          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INLV03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INLV03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV04 On 11/02/2021 Spot Bond  |        |            | 10.89500  | 109.04454 | 10.89500           | 109.01312          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INLV04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INLV04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV05 On 22/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.07852          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INLV05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INLV05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            |  | 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>      |
| IPF09 On 01/07/2019 Spot Bond   |        |            |           |           | 0.00000            | 100.61592          |                   |            |  | 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>      |
| IPF13 On 04/12/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.17287          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IPF15 On 17/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.09761          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF16 On 17/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.85066          |                   |            | 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  |        |            |           |           | 0.00000            | 100.67911          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF18 On 22/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.68667          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF19 On 22/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.69422          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF20 On 17/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.81217          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF21 On 17/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.84158          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF22 On 14/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.94004          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF23U On 02/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF23U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF23U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF24 On 05/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.84297          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.14412          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF26 On 07/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.74576          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF26</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                 | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IPF27 On 07/11/2024 Spot Bond    |        |            |           |           | 0.00000            | 101.76545          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF27 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF27</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF28U On 28/11/2023 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF28U SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF28U</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF29U On 28/11/2024 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPF29U SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF29U</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPFC20 On 25/01/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.82511          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPFC20 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPFC20</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPL8/JIB On 10/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IPL8/JIBAR SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPL8/JIBAR</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV017/F On 31/01/2022 Spot Bond  |        |            | 2.75000   | 99.93322  | 2.75000            | 99.92581           |                   |            | 0.00        | 0                | 0             |
| <b>Total IV017/R212 SPOT</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV017/R212</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV019 On 31/03/2028 Spot Bond    |        |            | 6.40000   | 144.45341 | 6.40000            | 144.40711          |                   |            | 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>      |
| IV025 On 12/09/2019 Spot Bond    |        |            |           |           | 0.00000            | 101.40423          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV025 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV025</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV026 On 27/09/2019 Spot Bond    |        |            |           |           | 0.00000            | 100.26522          |                   |            | 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    |        |            | 5.02000   | 5.02000   | 5.02000            | 118.75963          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV030 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV030A On 31/01/2025 Spot Bond   |        |            | 5.02000   | 5.02000   | 5.02000            | 118.75963          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV030A SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030A</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV031 On 11/03/2020 Spot Bond    |        |            |           |           | 0.00000            | 101.14151          |                   |            | 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>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV033 On 11/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.61475          |                   |            | 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 |        |            | 10.79500  | 108.55546 | 10.79500           | 108.52444          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV034 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV034</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV035 On 07/04/2022 Spot Bond |        |            |           |           | 0.00000            | 107.45200          |                   |            | 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 |        |            |           |           | 0.00000            | 99.97058           |                   |            | 0.00        | 0                | 0             |
| <b>Total IV036 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV036</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV038 On 23/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87733          |                   |            | 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 |        |            | 5.60000   | 5.60000   | 5.60000            | 143.58280          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV039 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV039</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV040 On 29/09/2021 Spot Bond |        |            |           |           | 0.00000            | 103.56646          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV040</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV041 On 29/09/2021 Spot Bond |        |            | 11.14500  | 105.63345 | 11.14500           | 105.60181          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV041 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV041</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV042 On 18/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.94152          |                   |            | 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 |        |            | 11.03500  | 11.03500  | 11.03500           | 105.55048          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV043 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV043</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV044 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 102.51318          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV044</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV045 On 31/01/2022 Spot Bond |        |            | 4.95000   | 146.30633 | 4.95000            | 146.26530          |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.07273          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV046 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV046</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV100U On 19/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV100U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV100U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV115U On 28/06/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV115U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV115U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV118U On 30/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV118U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV118U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV123U On 18/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV123U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV123U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV125U On 07/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV125U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV125U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV142U On 30/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV142U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV142U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV19A On 31/03/2028 Spot Bond  |        |            | 5.10000   | 159.79170 | 5.10000            | 159.74602          |                   |            | 0.00        | 0                | 0             |
| <b>Total IV19A SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV19A</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA698 On 09/11/2019 Spot Bond |        |            | 7.35000   | 7.35000   | 7.35000            | 7.35000            |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA698 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA698</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA873 On 24/01/2019 Spot Bond |        |            | 7.45000   | 7.45000   | 7.45000            | 99.83698           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA873 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA873</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA874 On 28/01/2019 Spot Bond |        |            | 7.45000   | 7.45000   | 7.45000            | 99.75567           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA874 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA874</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA876 On 05/02/2019 Spot Bond |        |            | 7.45000   | 7.45000   | 7.45000            | 99.59344           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA876 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA876</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| IVA877 On 14/02/2019 Spot Bond |        |            | 7.55000   | 7.55000   | 7.55000            | 99.40371           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IVA877 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IVA877</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IVA878 On 21/02/2019 Spot Bond |        |            | 7.55000   | 7.55000   | 7.55000            | 99.26085           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IVA878 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IVA878</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IVA880 On 07/03/2019 Spot Bond |        |            | 7.55000   | 7.55000   | 7.55000            | 98.97634           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IVA880 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IVA880</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IVA881 On 14/03/2019 Spot Bond |        |            | 7.55000   | 7.55000   | 7.55000            | 98.83470           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IVA881 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IVA881</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IVA882 On 20/03/2019 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 98.69680           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IVA882 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IVA882</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IVA885 On 11/04/2019 Spot Bond |        |            | 7.65000   | 7.65000   | 7.65000            | 98.24968           |                   |                              | 0.00                  | 0                     | 0             |
| <b>Total IVA885 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For IVA885</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| IVA887 On 25/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 000,000,000,000,000.00       | 50,000,000,000        | 50,000,000,000        |               |
| <b>Total IVA887 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |               |
| <b>Total For IVA887</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>50,000,000,000</b> | <b>50,000,000,000</b> |               |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |                              | 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>      |
| IVC027 On 03/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.44342          |                   |                              | 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 |        |            |           |           | 0.00000            | 100.50785          |                   |                              | 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 |        |            |           |           | 0.00000            | 100.51917          |                   |                              | 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 |        |            |           |           | 0.00000            | 99.47840           |                   |                              | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC036 On 16/07/2019 Spot Bond |        |            | 8.09000   | 100.73762 | 8.09000            | 100.71613          |                   |            |  | 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 | 70.73227  | 100.00000          | 70.60152           |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 |        |            | 8.66500   | 101.46383 | 8.66500            | 101.44044          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC049 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.48935          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC055 On 26/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.79898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC063 On 07/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.92807          |                   |            |  | 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>      |
| IVC070 On 20/01/2019 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.00003          |                   |            |  | 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>      |
| IVC081 On 14/07/2019 Spot Bond |        |            |           |           | 0.00000            | 100.17566          |                   |            |  | 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>      |
| IVC092 On 24/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.44475          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC094 On 06/12/2021 Spot Bond |        |            | 9.51500   | 104.53374 | 9.51500            | 104.50706          |                   |            |  | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC097 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54933          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC102 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 102.22222          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC103 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.55781          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC105 On 08/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.06987          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC106 On 13/03/2020 Spot Bond |        |            |           |           | 0.00000            | 100.98586          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC107 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.55216          |                   |            |  | 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 |        |            |           |           | 0.00000            | 99.79875           |                   |            |  | 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 |        |            |           |           | 0.00000            | 102.67767          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC110 On 19/05/2021 Spot Bond |        |            | 9.16500   | 102.94300 | 9.16500            | 102.91752          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.47017          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC114 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.98617          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC116 On 16/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.71079          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC119 On 21/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.46440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC122 On 20/01/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC126 On 30/04/2019 Spot Bond |        |            |           |           | 0.00000            | 99.78649           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC128 On 23/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.64737          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC129 On 26/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.56900          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC130 On 23/04/2019 Spot Bond |        |            |           |           | 0.00000            | 99.95199           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC131 On 08/05/2019 Spot Bond |        |            |           |           | 0.00000            | 102.01358          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC132 On 31/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.22411          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC133 On 06/12/2019 Spot Bond |        |            | 8.02000   | 8.02000   | 8.02000            | 100.99868          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC134 On 25/07/2020 Spot Bond |        |            |           |           | 0.00000            | 99.84089           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC135 On 31/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.97576          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC136 On 22/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.85511          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC137 On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.38734          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC138 On 17/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.78179          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC140 On 18/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.06660          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC144 On 03/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.20361          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC145 On 06/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.08936          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC146 On 03/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.15977          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC147 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.11566          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC148 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.01207          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC149 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.00680          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC150 On 17/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.15491          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC68U On 07/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC68U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC68U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC80U On 27/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC80U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC80U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC84U On 01/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC84U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC84U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC85U On 12/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC85U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC85U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC91U On 07/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC91U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC91U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC95U On 02/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC95U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC95U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC96U On 02/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC96U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC96U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC99U On 14/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <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>      |
| IVF51U On 04/02/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVF51U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF51U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF56U On 12/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVF56U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF56U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF58U On 01/02/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVF58U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF58U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVF60U On 16/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVF60U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVF60U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVS01U On 23/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVS01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JAS01 On 31/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.72898           |                   |            | 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>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91708          |                   |            | 0.00        | 0                | 0             |
| <b>Total JPM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JPM002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP002 On 13/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.99011          |                   |            | 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 |        |            |           |           | 0.00000            | 101.16684          |                   |            | 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>      |
| KAP006 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.54650          |                   |            | 0.00        | 0                | 0             |
| <b>Total KAP006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP007 On 26/10/2021 Spot Bond |        |            | 8.71500   | 106.08534 | 8.71500            | 106.06048          |                   |            | 0.00        | 0                | 0             |
| <b>Total KAP007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP008 On 28/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.73011          |                   |            | 0.00        | 0                | 0             |
| <b>Total KAP008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP008</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP009 On 24/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.40677          |                   |            | 0.00        | 0                | 0             |
| <b>Total KAP009 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP009</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP010 On 15/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.29985          |                   |            | 0.00        | 0                | 0             |
| <b>Total KAP010 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP010</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP012 On 01/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.23740          |                   |            | 0.00        | 0                | 0             |
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP012</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP04U On 01/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>      |
| KAP11 On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.24383          |                   |            | 0.00        | 0                | 0             |
| <b>Total KAP11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| KSB009 On 05/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.49238          |                   |            |  | 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>             |
| KST01 On 12/07/2020 Spot Bond   |        |            |           |           | 0.00000            | 100.18021          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total KST01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For KST01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| KW01 On 31/10/2027 Spot Bond    |        |            | 10.11000  | 122.46732 | 10.11000           | 122.43397          |                   |            |  | 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   |        |            |           |           | 0.00000            | 101.35510          |                   |            |  | 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>             |
| LBK08 On 30/10/2019 Spot Bond   |        |            |           |           | 0.00000            | 99.82574           |                   |            |  | 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/J On 30/10/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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   |        |            | 8.58500   | 102.26979 | 8.58500            | 102.24605          |                   |            |  | 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/R On 28/11/2019 Spot Bond |        |            | 9.62000   | 101.43778 | 9.62000            | 101.41145          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total LBK11/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For LBK11/R207</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| LBK12L On 25/02/2020 Spot Bond  |        |            | 9.71000   | 103.94046 | 9.71000            | 103.91368          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total LBK12U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For LBK12U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| LBK15 On 12/10/2021 Spot Bond   |        |            |           |           | 0.00000            | 104.04389          |                   |            |  | 0.00        | 1,000,000,000        | 1,000,000,000        |
| <b>Total LBK15 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For LBK15</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| LBK16 On 30/11/2019 Spot Bond   |        |            |           |           | 0.00000            | 101.31201          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total LBK16 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For LBK16</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| LBK17 On 22/03/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.47449          |                   |            |  | 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>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded  | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|----------------------|
| LBK18 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 104.47164          |                   |            | 0.00        | 80,000,000        | 40,000,000           |
| <b>Total LBK18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b>    |
| <b>Total For LBK18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b>    |
| LBK20 On 08/06/2022 Spot Bond |        |            | 9.72000   | 102.59255 | 9.72000            | 102.56580          |                   |            | 0.00        | 0                 | 2,500,000,000        |
| <b>Total LBK20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>2,500,000,000</b> |
| <b>Total For LBK20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>2,500,000,000</b> |
| LBK22 On 04/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.30321          |                   |            | 0.00        | 80,000,000        | 40,000,000           |
| <b>Total LBK22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b>    |
| <b>Total For LBK22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b>    |
| LBK23 On 05/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21855          |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK24 On 10/10/2024 Spot Bond |        |            | 9.92000   | 104.49436 | 9.92000            | 104.46656          |                   |            | 0.00        | 0                 | 4,000,000,000        |
| <b>Total LBK24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>4,000,000,000</b> |
| <b>Total For LBK24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>4,000,000,000</b> |
| LBK25 On 25/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.67514          |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK26 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84577          |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK27 On 23/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.66235          |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK28 On 15/05/2028 Spot Bond |        |            | 11.01500  | 99.37130  | 11.01500           | 99.34188           |                   |            | 0.00        | 0                 | 1,000,000,000        |
| <b>Total LBK28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>1,000,000,000</b> |
| <b>Total For LBK28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>1,000,000,000</b> |
| LBK29 On 07/06/2023 Spot Bond |        |            | 9.67000   | 101.36360 | 9.67000            | 101.33731          |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK29 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK30 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.75310          |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK30 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK30</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| LBK31 On 20/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80491          |                   |            | 0.00        | 0                 | 0                    |
| <b>Total LBK31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>          | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| LBK32 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.81924          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LBK33 On 07/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.16075          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LBK33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LBK33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL04 On 14/08/2020 Spot Bond  |        |            | 7.56500   | 106.31721 | 7.56500            | 106.29576          |                   |            |  | 0.00        | 0                | 580,000,000          |
| <b>Total LGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b>   |
| <b>Total For LGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>580,000,000</b>   |
| LGL05 On 12/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.06938          |                   |            |  | 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  |        |            | 9.77000   | 104.36147 | 9.77000            | 104.33413          |                   |            |  | 0.00        | 0                | 2,500,000,000        |
| <b>Total LGL06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| <b>Total For LGL06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b> |
| LGL07 On 04/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.72594          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL08 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.77727          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LGL09 On 28/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 104.55643          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total LGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For LGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| LGL10 On 08/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.32390          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LGL10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LGL10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LHC06U On 21/02/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LHC06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LHC06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LHC07U On 26/02/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LHC07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LHC07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| LHC08U On 28/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total LHC08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For LHC08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| LHL19 On 14/11/2019 Spot Bond |        |            | 12.41500  | 104.08539 | 12.41500           | 104.05076          |                   |            | 0.00        | 0                | 0             |
| <b>Total LHL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL26 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 102.45663          |                   |            | 0.00        | 0                | 0             |
| <b>Total LHL26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL27 On 13/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.17460          |                   |            | 0.00        | 0                | 0             |
| <b>Total LHL27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LHL28 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 102.43729          |                   |            | 0.00        | 0                | 0             |
| <b>Total LHL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LHL28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LOM01 On 25/11/2019 Spot Bond |        |            |           |           | 0.00000            | 103.23177          |                   |            | 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>      |
| LRFA2 On 20/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.47789          |                   |            | 0.00        | 0                | 0             |
| <b>Total LRFA2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFA2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFB2 On 20/11/2019 Spot Bond |        |            |           |           | 0.00000            | 102.06528          |                   |            | 0.00        | 0                | 0             |
| <b>Total LRFB2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LRFB2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LRFC2 On 20/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.67024          |                   |            | 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>      |
| MAQ11 On 31/01/2019 Spot Bond |        |            |           |           | 0.00000            | 99.80524           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ117 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ117</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ12 On 11/02/2019 Spot Bond |        |            |           |           | 0.00000            | 99.58135           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ128 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ128</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ12 On 04/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.57863          |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ129 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ129</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ13 On 11/03/2019 Spot Bond |        |            |           |           | 0.00000            | 99.25182           |                   |            | 0.00        | 0                | 0             |
| <b>Total MAQ130 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ130</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MAQ13 On 09/12/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.90077          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MAQ131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MAQ131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF04 On 07/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.33526          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total MBF047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For MBF047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| MBF04 On 14/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.04051          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF05 On 17/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.74132          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 28/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.83422          |                   |            |  | 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 27/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.96060          |                   |            |  | 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>             |
| MBF05 On 28/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.57136          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF05 On 21/05/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF05 On 21/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.35328          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF06 On 17/08/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MBF06 On 17/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.39504          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MBF061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MBF061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MBP03 On 12/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.95147          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.22989          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP036 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP036</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP03 On 26/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.29252          |                   |            |  | 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>      |
| MBP03 On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.83182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP038 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP038</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP03 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.35709          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP039 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP039</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.38114          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP040 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP040</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 13/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.15791          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP041 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP041</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 26/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.85083           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP042 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP042</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.84966           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP043 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP043</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 27/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56828          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP044 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP044</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBP04 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57502          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBP045 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBP045</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MBSA0 On 16/04/2019 Spot Bond |        |            | 7.72000   | 102.69300 | 7.72000            | 102.67166          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MBSA01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MBSA01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MBSA0 On 16/04/2019 Spot Bond  |        |            | 8.00000   | 102.62802 | 8.00000            | 102.60594          |                   |            | 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  |        |            | 7.63000   | 102.67112 | 7.63000            | 102.65002          |                   |            | 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   | 102.37821 | 8.91000            | 102.35371          |                   |            | 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 05/07/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.33879          |                   |            | 0.00        | 0                | 0             |
| <b>Total MEFSA6 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSA6</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MEFSB On 05/01/2022 Spot Bond  |        |            | 8.92000   | 103.23690 | 8.92000            | 103.21201          |                   |            | 0.00        | 0                | 0             |
| <b>Total MEFSB5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MEFSB5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MFS1A On 20/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.74457          |                   |            | 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  |        |            | 8.21500   | 8.21500   | 8.21500            | 102.20172          |                   |            | 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>      |
| MIIL03 On 28/08/2023 Spot Bond |        |            |           |           | 0.00000            | 104.65000          |                   |            | 0.00        | 0                | 0             |
| <b>Total MIIL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MIIL03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MMF10 On 15/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 107.74972          |                   |            | 0.00        | 0                | 0             |
| <b>Total MMF101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MMF101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MMF20 On 15/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 108.38255          |                   |            | 0.00        | 0                | 0             |
| <b>Total MMF201 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MMF201</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MMF30 On 15/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 115.64547          |                   |            | 0.00        | 0                | 0             |
| <b>Total MMF301 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MMF301</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MMF40 On 15/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.18137          |                   |            | 0.00        | 0                | 0             |
| <b>Total MMF401 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MMF401</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MMIG0 On 17/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.80428          |                   |            |  | 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 |        |            | 8.74500   | 8.74500   | 8.74500            | 106.01963          |                   |            |  | 0.00        | 0                | 400,000,000          |
| <b>Total MMIG02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| <b>Total For MMIG02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,000</b>   |
| MMIG0 On 01/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.34054          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MMIG03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMIG03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MMIG0 On 12/08/2025 Spot Bond |        |            | 11.57000  | 11.57000  | 11.57000           | 103.73982          |                   |            |  | 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 |        |            | 9.97000   | 9.97000   | 9.97000            | 107.37993          |                   |            |  | 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> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 100.75878          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MMIG06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MMIG06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MQB00 On 28/08/2023 Spot Bond |        |            |           |           | 0.00000            | 103.00766          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MQB003 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MQB003</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MTN06 On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.96811          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MTN06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MTN06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21017          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MTN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MTN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| MTN08 On 11/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.94408          |                   |            |  | 0.00        | 0                | 2,710,000,000        |
| <b>Total MTN08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,710,000,000</b> |
| <b>Total For MTN08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,710,000,000</b> |
| MTN08 On 20/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71920          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total MTN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For MTN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| MTN09 On 20/04/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 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>           |
| MTN10 On 11/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.57433          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MTN10 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTN10</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MTN11 On 04/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.33664          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MTN11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTN11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MTN12 On 04/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.82133          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MTN12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MTN12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MTN13 On 04/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.21442          |                   |            | 0.00        | 0                | 533,200,000        |
| <b>Total MTN13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>533,200,000</b> |
| <b>Total For MTN13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>533,200,000</b> |
| MWA1L On 18/07/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MWA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MWA1U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MWA2L On 18/07/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MWA2U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MWA2U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MWA3L On 18/07/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MWA3U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MWA3U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MWAR( On 22/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.67464          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MWAR01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MWAR01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MWAR( On 22/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.48076          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MWAR02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MWAR02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MWAR( On 22/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.46252          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MWAR03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MWAR03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 100.89771 | 100.89771          | 100.89771          |                   |            | 0.00        | 0                | 0                  |
| <b>Total N4A211 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For N4A211</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded   | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| N6B26 On 20/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.96500          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total N6B26 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For N6B26</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| N6C26 On 21/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.05789          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total N6C26 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For N6C26</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| N6D26 On 21/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.77378          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total N6D26 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For N6D26</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| N6E26 On 22/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.81771          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total N6E26 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For N6E26</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| N6F26 On 22/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.96405          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total N6F26 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For N6F26</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| N6G26 On 22/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.15280          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total N6G26 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For N6G26</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| NAM01 On 19/11/2022 Spot Bond  |        |            | 9.22000   | 98.40389  | 9.22000            | 98.37939           |                   |                             | 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  |        |            | 8.13500   | 102.56102 | 8.13500            | 102.53856          |                   |                             | 0.00               | 0                  | 0             |
| <b>Total NAM02 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| <b>Total For NAM02</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           | <b>0</b>      |
| NAM03 On 01/08/2023 Spot Bond  |        |            | 9.57000   | 101.50004 | 9.57000            | 106.49023          |                   |                             | 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  |        |            | 10.57000  | 99.41587  | 10.57000           | 104.62689          |                   |                             | 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>      |
| NBK11A On 28/11/2020 Spot Bond |        |            | 8.59500   | 101.88008 | 8.59500            | 101.85640          |                   | 4,859,613,000,000.00        | 565,400,000        | 565,400,000        |               |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,859,613,000,000.00</b> | <b>565,400,000</b> | <b>565,400,000</b> |               |
| <b>Total For NBK11A</b>        |        |            |           |           |                    |                    |                   | <b>4,859,613,000,000.00</b> | <b>565,400,000</b> | <b>565,400,000</b> |               |
| NBK12A On 19/03/2021 Spot Bond |        |            | 7.89000   | 106.11980 | 7.89000            | 106.09711          |                   | 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>           |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| NBK12/ On 19/03/2021 Spot Bond |        |            | 9.38000   | 103.21592 | 9.38000            | 103.18979          |                   |                           | 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 |        |            | 9.37000   | 104.78155 | 9.37000            | 104.75505          |                   |                           | 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 |        |            | 8.21500   | 103.02168 | 8.21500            | 102.99890          |                   |                           | 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 |        |            | 8.84500   | 103.76357 | 8.84500            | 103.73917          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total NBK15A SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For NBK15A</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| NBK16/ On 12/02/2025 Spot Bond |        |            | 9.70500   | 102.97738 | 9.70500            | 102.95086          |                   | 254,271,000,000.00        |             | 26,200,000        | 13,100,000           |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>254,271,000,000.00</b> |             | <b>26,200,000</b> | <b>13,100,000</b>    |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   | <b>254,271,000,000.00</b> |             | <b>26,200,000</b> | <b>13,100,000</b>    |
| NBK17/ On 22/04/2026 Spot Bond |        |            | 9.88000   | 102.84114 | 9.88000            | 102.81389          |                   | 521,664,000,000.00        |             | 52,800,000        | 1,246,400,000        |
| <b>Total NBK17A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>521,664,000,000.00</b> |             | <b>52,800,000</b> | <b>1,246,400,000</b> |
| <b>Total For NBK17A</b>        |        |            |           |           |                    |                    |                   | <b>521,664,000,000.00</b> |             | <b>52,800,000</b> | <b>1,246,400,000</b> |
| NBK18/ On 01/06/2020 Spot Bond |        |            | 8.30500   | 102.50597 | 8.30500            | 102.48305          |                   | 0.00                      |             | 0                 | 500,000,000          |
| <b>Total NBK18A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>500,000,000</b>   |
| <b>Total For NBK18A</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>500,000,000</b>   |
| NBK19/ On 01/06/2022 Spot Bond |        |            | 8.99500   | 103.18948 | 8.99500            | 103.16455          |                   | 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>             |
| NBK20/ On 01/06/2026 Spot Bond |        |            | 9.93000   | 103.66221 | 9.93000            | 103.63461          |                   | 985,056,000,000.00        |             | 99,200,000        | 49,600,000           |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>985,056,000,000.00</b> |             | <b>99,200,000</b> | <b>49,600,000</b>    |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   | <b>985,056,000,000.00</b> |             | <b>99,200,000</b> | <b>49,600,000</b>    |
| NBK20I On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80378          |                   | 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 |        |            | 10.33000  | 101.69875 | 10.33000           | 101.67046          |                   | 0.00                      |             | 0                 | 0                    |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>             |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               |             | <b>0</b>          | <b>0</b>             |
| NBK22/ On 19/11/2022 Spot Bond |        |            | 9.71000   | 102.88045 | 9.71000            | 102.85351          |                   | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK23/ On 19/11/2025 Spot Bond |        |            | 9.84000   | 105.98837 | 9.84000            | 105.96025          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK23A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK23A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK23I On 12/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.82698          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK23B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK23B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK24/ On 19/11/2027 Spot Bond |        |            | 9.92000   | 107.78023 | 9.92000            | 107.75140          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| NBK24I On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.64566          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK24B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK24B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK25/ On 17/02/2023 Spot Bond |        |            | 9.27000   | 9.27000   | 9.27000            | 109.16080          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK25A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK25A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK25I On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 103.34618          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK25B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK25B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK26/ On 10/05/2023 Spot Bond |        |            | 100.00000 | 15.31362  | 100.00000          | 15.27935           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK26A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.13659          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK27/ On 10/05/2026 Spot Bond |        |            | 10.13000  | 107.38925 | 10.13000           | 107.35994          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK27A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK28/ On 02/08/2023 Spot Bond |        |            | 9.62000   | 106.10442 | 9.62000            | 106.07732          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK28I On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 102.23555          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK28B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK28B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK29/ On 31/07/2026 Spot Bond |        |            | 10.07000  | 107.21843 | 10.07000           | 107.18980          |                   |            |  | 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>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NBK29I On 18/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.51605          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK29B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK29B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK30I On 20/02/2024 Spot Bond |        |            | 9.38500   | 104.88184 | 9.38500            | 104.85571          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK30I On 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.65567          |                   |            |  | 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 09/11/2023 Spot Bond |        |            | 8.94000   | 103.69975 | 8.94000            | 103.67470          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK31A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK31A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK31I On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.53736          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.33048          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.88310          |                   |            |  | 0.00        | 0                  | 1,200,000,000        |
| <b>Total NBK33B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,200,000,000</b> |
| <b>Total For NBK33B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,200,000,000</b> |
| NBK34I On 10/05/2021 Spot Bond |        |            |           |           | 0.00000            | 103.30301          |                   |            |  | 0.00        | 400,000,000        | 100,000,000          |
| <b>Total NBK34B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b>   |
| <b>Total For NBK34B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b>   |
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 103.64745          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total NBK35B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For NBK35B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| NBK36I On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.61837          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.95190          |                   |            |  | 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 |        |            |           |           | 0.00000            | 103.39539          |                   |            |  | 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>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NBK3A On 09/09/2019 Spot Bond  |        |            | 7.30000   | 106.69148 | 7.30000            | 106.67035          |                   |            |  | 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 | 68.70130  | 100.00000          | 68.54757           |                   |            |  | 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   |        |            | 11.34500  | 11.34500  | 11.34500           | 53.80767           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK40I On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 102.07649          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK41I On 20/02/2020 Spot Bond |        |            |           |           | 0.00000            | 101.84244          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK41B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK41B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK42I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 102.44110          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.88006          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK43B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK43B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK44I On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.88645          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK44B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK44B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.06491          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK45B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK45B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK46I On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK46B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK46B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK47I On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 102.23936          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK47B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK47B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK48I On 09/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.62632          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK48B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK48B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NBK49I On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.67609          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK49B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK49B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK50I On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.70582          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK50B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK50B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.46810          |                   |            |  | 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>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.80927          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 10.51500  | 104.18805 | 10.51500           | 104.15856          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.80495          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 10.55000  | 103.33004 | 10.55000           | 103.30069          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.80927          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.81605          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.82468          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN9 On 20/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.76062          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN94 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NCLN94</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED01 On 22/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED02 On 15/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED03 On 26/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED04 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED05 On 20/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED05U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED05U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED06 On 26/07/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED06U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED06U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED07 On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED07U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED07U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED08 On 01/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED08U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NED08U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NED15 On 08/04/2019 Spot Bond |        |            | 8.02000   | 8.02000   | 8.02000            | 103.49399          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.57515          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.18838          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.03754          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NED18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For NED18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NED19 On 01/07/2020 Spot Bond |        |            |           |           | 0.00000            | 102.90425          |                   |            |  | 0.00        | 0                | 1,100,000,000        |
| <b>Total NED19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,100,000,000</b> |
| <b>Total For NED19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,100,000,000</b> |
| NED20 On 01/07/2020 Spot Bond |        |            | 8.61500   | 104.19873 | 8.61500            | 104.17445          |                   |            |  | 0.00        | 0                | 3,030,000,000        |
| <b>Total NED20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,030,000,000</b> |
| <b>Total For NED20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,030,000,000</b> |
| NEDT1 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 107.35021          |                   |            |  | 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 |        |            |           |           | 0.00000            | 105.39141          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NEDT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NEDT1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NGL01 On 22/09/2021 Spot Bond |        |            |           |           | 0.00000            | 105.78788          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NGL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NGL02 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 105.86490          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NGL03 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.68011          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NGL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NGL04 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.75958          |                   |            |  | 0.00        | 0                | 500,000,000          |
| <b>Total NGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| <b>Total For NGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b>   |
| NGL05 On 26/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01980          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NGL06 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.39642          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NGLT1 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66718          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NGLT1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NGLT1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NGLT1 On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00023          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NGLT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NGLT1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            |  | 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  | 102.59537 | 13.50000           | 102.55834          |                   |            |  | 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 09/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.25292          |                   |            |  | 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>      |
| NHM00 On 20/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 105.56537          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NHM004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NHM004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NHM00 On 18/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 105.01411          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NHM005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NHM005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NI202 On 07/12/2033 Spot Bond  |        |            | 4.41000   | 4.41000   | 4.41000            | 202.23576          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NI202 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NI202</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NI25 On 31/01/2025 Spot Bond   |        |            | 3.77500   | 3.77500   | 3.77500            | 127.27321          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NI25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NI25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NI29 On 31/03/2029 Spot Bond   |        |            | 4.37000   | 4.37000   | 4.37000            | 90.28942           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NI29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NI29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NI38 On 31/01/2038 Spot Bond   |        |            | 4.48000   | 4.48000   | 4.48000            | 100.72330          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NI38 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NI38</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB11 On 31/01/2025 Spot Bond |        |            | 3.88000   | 3.88000   | 3.88000            | 127.93478          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB12 On 07/12/2033 Spot Bond |        |            | 3.45000   | 3.45000   | 3.45000            | 3.45000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB13 On 31/01/2025 Spot Bond |        |            | 4.27000   | 4.27000   | 4.27000            | 123.80859          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB14 On 31/03/2028 Spot Bond |        |            | 4.28000   | 4.28000   | 4.28000            | 170.39124          |                   |            |  | 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 |        |            | 4.66000   | 165.40480 | 4.66000            | 165.35946          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NILB17 On 31/01/2038 Spot Bond |        |            | 4.70000   | 77.42746  | 4.70000            | 99.15450           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NMP20 On 24/07/2020 Spot Bond  |        |            | 7.26500   | 102.87343 | 7.26500            | 102.85348          |                   |            |  | 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>      |
| NN01U On 26/08/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NN01U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NN01U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NN02 On 24/07/2023 Spot Bond   |        |            |           |           | 0.00000            | 96.05367           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NN02 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NN02</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NN03 On 23/11/2023 Spot Bond   |        |            |           |           | 0.00000            | 101.47897          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NN03 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NN03</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A1 On 22/05/2020 Spot Bond  |        |            | 7.89500   | 7.89500   | 7.89500            | 104.88858          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A2 On 22/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.39128          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A2 On 22/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.91588          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NQ1A24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NQ1A2 On 22/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.45478          |                   |            |  | 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>      |
| NQ1A2 On 22/05/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.45648          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NQ1A27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For NQ1A27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B1 On 22/05/2020 Spot Bond |        |            | 8.09500   | 8.09500   | 8.09500            | 104.91604          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 101.45162          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1B2 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.52172          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1B20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1B20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2020 Spot Bond |        |            | 8.29500   | 8.29500   | 8.29500            | 104.94350          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQ1C1 On 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.52177          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NQ1C17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NQ1C17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NQF1D On 22/05/2020 Spot Bond |        |            |           |           | 0.00000            | 101.68481          |                   |            |  | 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 22/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.59832          |                   |            |  | 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>             |
| NRA02 On 31/10/2022 Spot Bond |        |            | 8.79500   | 113.66337 | 8.79500            | 113.63634          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NRA022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NRA022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NRA02 On 31/05/2023 Spot Bond |        |            | 4.06000   | 180.48060 | 4.06000            | 180.43403          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NRA023</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NRA02 On 30/11/2028 Spot Bond |        |            | 11.19000  | 107.98250 | 11.19000           | 107.95021          |                   |            |  | 0.00        | 0                | 6,340,000,000        |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,340,000,000</b> |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,340,000,000</b> |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 13.81497  | 100.00000          | 13.78423           |                   |            |  | 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>             |
| NSN96 On 04/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NSN96U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total For NSN96U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NSN97 On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NSN97U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NSN97U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NSN98 On 04/11/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NSN98U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NSN98U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NSN99 On 26/08/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NSN99U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NSN99U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NTC18 On 27/02/2019 Spot Bond |        |            |           |           | 0.00000            | 101.36979          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.57577          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NTC19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NTC19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NTC20 On 27/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.47587          |                   |            |  | 0.00        | 100,000,000        | 100,000,000        |
| <b>Total NTC20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>100,000,000</b> |
| <b>Total For NTC20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>100,000,000</b> |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24046          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NTC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NTC21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NTC22 On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.09970          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NTC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NTC22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NTC23 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.60938          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NTC23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NTC23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NTC24 On 29/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50693          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NTC24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NTC24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NTC25 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.05492          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NTC25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For NTC25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| NTC26 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.08175          |                   |            |  | 0.00        | 0                  | 0                  |
| <b>Total NTC26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For NTC26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OMI01 On 22/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.49551          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OMI01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OMI01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML02 On 27/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.19053          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OML02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML03 On 27/11/2019 Spot Bond  |        |            | 7.49000   | 102.83370 | 7.49000            | 102.81281          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OML03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML04 On 19/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.74583          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total OML04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For OML04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| OML05 On 19/03/2020 Spot Bond  |        |            | 8.99500   | 8.99500   | 8.99500            | 104.14347          |                   |            |  | 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  |        |            | 10.02000  | 104.33114 | 10.02000           | 104.30296          |                   |            |  | 0.00        | 0                | 1,500,000,000        |
| <b>Total OML06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For OML06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| OML07 On 19/03/2025 Spot Bond  |        |            | 10.92000  | 103.90551 | 10.92000           | 103.87500          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total OML07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For OML07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| OML08 On 14/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.77577          |                   |            |  | 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  |        |            | 10.12000  | 106.21419 | 10.12000           | 106.18523          |                   |            |  | 0.00        | 0                | 1,000,000,000        |
| <b>Total OML09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For OML09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| OML10 On 14/09/2025 Spot Bond  |        |            | 10.97000  | 105.80481 | 10.97000           | 105.77360          |                   |            |  | 0.00        | 0                | 930,000,000          |
| <b>Total OML10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>930,000,000</b>   |
| <b>Total For OML10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>930,000,000</b>   |
| PBAJ1U On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBAJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For PBAJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| PBAV1U On 01/04/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total PBAV1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For PBAV1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBBJ1L On 01/12/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBBJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBBJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBDJ1L On 01/09/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBDJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBDJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBGJ1L On 01/05/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBGJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBGJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBJC1L On 01/01/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBJC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBJC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBJJ1L On 01/01/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBJJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBJJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBKJ1L On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBKJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBKJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBKS1L On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBKS1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBKS1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBKX1L On 16/12/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBKX1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBKX1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBLS1L On 01/07/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBLS1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBLS1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBLT1L On 01/07/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBLT1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBLT1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBUC1 On 01/01/2029 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBUC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBUC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBUJ1L On 01/01/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total PBUJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For PBUJ1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PBVJ1L On 01/06/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total PBVJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PBVJ1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM12 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM12/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM12/JIBAR</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM38 On 12/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.99473          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM38 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM38</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM43 On 28/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.26876          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM43 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM43</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM44 On 07/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.76437          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM44 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM44</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM46 On 29/06/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM46U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM46U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM47 On 30/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.22055          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM47 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM47</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM48 On 28/02/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.29808          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM48 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM48</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PMM49 On 28/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.21224          |                   |            | 0.00        | 0                | 0             |
| <b>Total PMM49 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For PMM49</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| PPC00: On 31/10/2019 Spot Bond |        |            |           |           | 0.00000            | 98.65725           |                   |            | 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>      |
| PRE2A On 20/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.37049          |                   |            | 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  |        |            |           |           | 0.00000            | 101.43793          |                   |            | 0.00        | 0                | 0             |
| <b>Total PRE2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                         | Contracts Traded         | Open Interest            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|--------------------------|--------------------------|
| <b>Total For PRE2A2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>                 |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.49693          |                   |            | 0.00                          | 0                        | 0                        |
| <b>Total PRE2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>                 |
| <b>Total For PRE2A3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>                 |
| PRE2B On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.61486          |                   |            | 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 |        |            |           |           | 0.00000            | 101.63170          |                   |            | 0.00                          | 0                        | 0                        |
| <b>Total PRE2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>                 |
| <b>Total For PRE2C1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 | <b>0</b>                 |
| PRE2D On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.64854          |                   |            | 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  |        |            | 8.78500   | 110.54100 | 8.77000            | 110.60446          |                   |            | 329,972,387,441,000.00        | 1,972,677,562,600        | 1,483,895,584,700        |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>329,972,387,441,000.00</b> | <b>1,972,677,562,600</b> | <b>1,483,895,584,700</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>329,972,387,441,000.00</b> | <b>1,972,677,562,600</b> | <b>1,483,895,584,700</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 2.84000   | 299.06485 | 2.86000            | 298.74098          |                   |            | 66,399,200,000,000.00         | 23,380,000,000           | 29,339,200,000           |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>66,399,200,000,000.00</b>  | <b>23,380,000,000</b>    | <b>29,339,200,000</b>    |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>66,399,200,000,000.00</b>  | <b>23,380,000,000</b>    | <b>29,339,200,000</b>    |
| R202 On 07/12/2033 Spot Bond  |        |            | 3.15500   | 233.45585 | 3.16000            | 233.26607          |                   |            | 70,650,672,200,000.00         | 22,393,240,000           | 234,118,291,500          |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>70,650,672,200,000.00</b>  | <b>22,393,240,000</b>    | <b>234,118,291,500</b>   |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>70,650,672,200,000.00</b>  | <b>22,393,240,000</b>    | <b>234,118,291,500</b>   |
| R2023 On 28/02/2023 Spot Bond |        |            | 7.98500   | 102.26199 | 7.97000            | 102.29130          |                   |            | 091,536,513,878,000.00        | 637,637,634,800          | 1,246,042,505,300        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>91,536,513,878,000.00</b>  | <b>637,637,634,800</b>   | <b>1,246,042,505,300</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>91,536,513,878,000.00</b>  | <b>637,637,634,800</b>   | <b>1,246,042,505,300</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.26500   | 91.18600  | 9.26500            | 91.16356           |                   |            | 311,978,878,740,500.00        | 465,405,167,700          | 816,373,358,400          |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>311,978,878,740,500.00</b> | <b>465,405,167,700</b>   | <b>816,373,358,400</b>   |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>311,978,878,740,500.00</b> | <b>465,405,167,700</b>   | <b>816,373,358,400</b>   |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.48000   | 93.41192  | 9.48000            | 93.38816           |                   |            | 855,003,441,048,000.00        | 406,645,932,600          | 867,412,365,700          |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>855,003,441,048,000.00</b> | <b>406,645,932,600</b>   | <b>867,412,365,700</b>   |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>855,003,441,048,000.00</b> | <b>406,645,932,600</b>   | <b>867,412,365,700</b>   |
| R2035 On 28/02/2035 Spot Bond |        |            | 9.63500   | 97.35884  | 9.63500            | 97.33353           |                   |            | 533,462,127,720,000.00        | 574,308,472,000          | 1,006,120,244,900        |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>533,462,127,720,000.00</b> | <b>574,308,472,000</b>   | <b>1,006,120,244,900</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>533,462,127,720,000.00</b> | <b>574,308,472,000</b>   | <b>1,006,120,244,900</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 9.69500   | 89.70859  | 9.69500            | 89.68551           |                   |            | 469,100,968,723,500.00        | 151,531,817,300          | 479,933,137,400          |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>469,100,968,723,500.00</b> | <b>151,531,817,300</b>   | <b>479,933,137,400</b>   |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>469,100,968,723,500.00</b> | <b>151,531,817,300</b>   | <b>479,933,137,400</b>   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| <b>Total For R2037</b>         |        |            |           |           |                    |                    |                   |            | <b>9,100,968,723,500.00</b>  | <b>151,531,817,300</b> | <b>479,933,137,400</b> |
| R2040 On 31/01/2040 Spot Bond  |        |            | 9.77500   | 92.92300  | 9.77500            | 92.89891           |                   |            | 040,010,000,445,000.00       | 413,300,255,800        | 886,179,982,200        |
| <b>Total R2040 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,010,000,445,000.00</b> | <b>413,300,255,800</b> | <b>386,179,982,200</b> |
| <b>Total For R2040</b>         |        |            |           |           |                    |                    |                   |            | <b>10,010,000,445,000.00</b> | <b>413,300,255,800</b> | <b>386,179,982,200</b> |
| R2044 On 31/01/2044 Spot Bond  |        |            | 9.79500   | 90.09725  | 9.79500            | 90.07383           |                   |            | 289,821,229,728,000.00       | 642,146,118,400        | 992,773,107,300        |
| <b>Total R2044 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>9,821,229,728,000.00</b>  | <b>642,146,118,400</b> | <b>992,773,107,300</b> |
| <b>Total For R2044</b>         |        |            |           |           |                    |                    |                   |            | <b>9,821,229,728,000.00</b>  | <b>642,146,118,400</b> | <b>992,773,107,300</b> |
| R2048 On 28/02/2048 Spot Bond  |        |            | 9.77500   | 93.62989  | 9.77500            | 93.60521           |                   |            | 963,783,309,385,000.00       | 610,105,709,400        | 1,575,047,385,500      |
| <b>Total R2048 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>3,783,309,385,000.00</b>  | <b>610,105,709,400</b> | <b>575,047,385,500</b> |
| <b>Total For R2048</b>         |        |            |           |           |                    |                    |                   |            | <b>3,783,309,385,000.00</b>  | <b>610,105,709,400</b> | <b>575,047,385,500</b> |
| R207 On 15/01/2020 Spot Bond   |        |            | 6.22500   | 101.09882 | 6.21500            | 101.09118          |                   |            | 259,718,137,500,000.00       | 523,649,500,000        | 435,941,675,000        |
| <b>Total R207 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>9,718,137,500,000.00</b>  | <b>523,649,500,000</b> | <b>435,941,675,000</b> |
| <b>Total For R207</b>          |        |            |           |           |                    |                    |                   |            | <b>9,718,137,500,000.00</b>  | <b>523,649,500,000</b> | <b>435,941,675,000</b> |
| R208 On 31/03/2021 Spot Bond   |        |            | 7.09500   | 101.41260 | 7.09500            | 101.39318          |                   |            | 223,979,198,421,630.00       | 454,401,578,354        | 917,606,319,146        |
| <b>Total R208 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>3,979,198,421,630.00</b>  | <b>454,401,578,354</b> | <b>917,606,319,146</b> |
| <b>Total For R208</b>          |        |            |           |           |                    |                    |                   |            | <b>3,979,198,421,630.00</b>  | <b>454,401,578,354</b> | <b>917,606,319,146</b> |
| R209 On 31/03/2036 Spot Bond   |        |            | 9.59000   | 74.07455  | 9.56500            | 74.22030           |                   |            | 671,700,459,362,000.00       | 591,418,191,800        | 1,483,614,455,000      |
| <b>Total R209 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,700,459,362,000.00</b>  | <b>591,418,191,800</b> | <b>483,614,455,000</b> |
| <b>Total For R209</b>          |        |            |           |           |                    |                    |                   |            | <b>1,700,459,362,000.00</b>  | <b>591,418,191,800</b> | <b>483,614,455,000</b> |
| R210 On 31/03/2028 Spot Bond   |        |            | 3.10000   | 187.21906 | 3.10000            | 187.17561          |                   |            | 7,564,000,000,000.00         | 2,440,000,000          | 28,950,820,500         |
| <b>Total R210 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>7,564,000,000,000.00</b>  | <b>2,440,000,000</b>   | <b>28,950,820,500</b>  |
| <b>Total For R210</b>          |        |            |           |           |                    |                    |                   |            | <b>7,564,000,000,000.00</b>  | <b>2,440,000,000</b>   | <b>28,950,820,500</b>  |
| R212 On 31/01/2022 Spot Bond   |        |            | 2.85000   | 155.38455 | 2.85000            | 155.34966          |                   |            | 48,371,910,000,000.00        | 16,972,600,000         | 66,384,991,200         |
| <b>Total R212 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>18,371,910,000,000.00</b> | <b>16,972,600,000</b>  | <b>66,384,991,200</b>  |
| <b>Total For R212</b>          |        |            |           |           |                    |                    |                   |            | <b>18,371,910,000,000.00</b> | <b>16,972,600,000</b>  | <b>66,384,991,200</b>  |
| R213 On 28/02/2031 Spot Bond   |        |            | 9.38500   | 85.73400  | 9.36500            | 85.83838           |                   |            | 069,444,534,194,000.00       | 220,505,544,400        | 520,570,507,600        |
| <b>Total R213 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>9,444,534,194,000.00</b>  | <b>220,505,544,400</b> | <b>520,570,507,600</b> |
| <b>Total For R213</b>          |        |            |           |           |                    |                    |                   |            | <b>9,444,534,194,000.00</b>  | <b>220,505,544,400</b> | <b>520,570,507,600</b> |
| R214 On 28/02/2041 Spot Bond   |        |            | 9.75500   | 73.27060  | 9.75500            | 73.25134           |                   |            | 233,126,562,556,500.00       | 228,921,226,300        | 634,468,000,000        |
| <b>Total R214 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>3,126,562,556,500.00</b>  | <b>228,921,226,300</b> | <b>634,468,000,000</b> |
| <b>Total For R214</b>          |        |            |           |           |                    |                    |                   |            | <b>3,126,562,556,500.00</b>  | <b>228,921,226,300</b> | <b>634,468,000,000</b> |
| RCG01 On 24/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.36762          |                   |            | 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>               |
| RDF02U On 04/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total RDF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For RDF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF05I On 04/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF06I On 28/08/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF07I On 22/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF08I On 01/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF09I On 21/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF10I On 21/08/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF11I On 31/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF12I On 31/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF13I On 22/08/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF14I On 30/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF14U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF14U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF15I On 30/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF15U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF15U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF16I On 30/08/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF16U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For RDF16U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDF17 On 08/11/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDF17U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDF17U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 27/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.91674          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 22/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.86802          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 22/03/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.00710          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.11522          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 02/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.21699          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 27/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.90195          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 27/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.02753          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 27/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.33670          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 12/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.90737          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB1 On 12/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.96763          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total For RDFB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDFB1 On 05/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.13584          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDFB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDFB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDFC4 On 04/06/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.07534          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDFC43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDFC43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDFC4 On 28/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.84968           |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDFC44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDFC44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDFC4 On 16/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.01262          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RDFC45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RDFC45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RDFC4 On 15/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.58980          |                   |            |  | 0.00        | 180,000,000        | 90,000,000        |
| <b>Total RDFC46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b> |
| <b>Total For RDFC46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b> |
| REB13I On 07/02/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total REB13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For REB13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| REBC0 On 21/05/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.42310          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total REBC09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For REBC09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RED20 On 05/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.46748          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RED204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RED204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RED20 On 05/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.52378          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RED205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RED205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RED30 On 16/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.08913          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RED301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RED301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RED40 On 26/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.94558          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RED401 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| <b>Total For RED401</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |
| RED50 On 05/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.56786          |                   |            |  | 0.00        | 0                  | 0                 |
| <b>Total RED501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For RED501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED60 On 09/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.59816          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED60: On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.99062          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED70 On 17/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.89907          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED701 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED701</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED80 On 06/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.48416          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED801 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED801</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RED90 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.40522          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RED901 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RED901</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| REDX0 On 07/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.94815          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total REDX01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For REDX01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES02I On 02/03/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| RES03I On 02/03/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES04I On 02/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES34 On 25/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.38085          |                   |            |  | 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  |        |            |           |           | 0.00000            | 101.26200          |                   |            |  | 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  |        |            |           |           | 0.00000            | 100.00007          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| <b>Total For RES36</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RES38 On 01/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.84935          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total RES38 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RES38</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RES40 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.16863          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total RES40 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RES40</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RES41 On 30/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.26274          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total RES41 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RES41</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RES42I On 02/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total RES42U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RES42U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RES43I On 03/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total RES43U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RES43U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RES44I On 25/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total RES44U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RES44U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| RW21 On 21/04/2021 Spot Bond   |        |            | 8.77500   | 104.90805 | 8.77500            | 104.88331          |                   | 4,448,925,000,000.00        |             | 507,000,000        | 507,000,000        |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>4,448,925,000,000.00</b> |             | <b>507,000,000</b> | <b>507,000,000</b> |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   | <b>4,448,925,000,000.00</b> |             | <b>507,000,000</b> | <b>507,000,000</b> |
| RW23 On 10/12/2023 Spot Bond   |        |            | 9.62000   | 100.68270 | 9.62000            | 100.65671          |                   | 0.00                        |             | 0                  | 500,000,000        |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>500,000,000</b> |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>500,000,000</b> |
| RW28 On 10/12/2028 Spot Bond   |        |            | 10.96500  | 96.90598  | 10.96500           | 96.87756           |                   | 0.00                        |             | 0                  | 0                  |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>           |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>           |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   | 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>           |
| SBK17 On 30/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.07857          |                   | 0.00                        |             | 0                  | 0                  |
| <b>Total SBK17 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <b>Total For SBK17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBK18 On 24/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.96027          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBK19 On 24/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 99.92775           |                   |            |  | 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  |        |            |           |           | 0.00000            | 102.83423          |                   |            |  | 0.00        | 520,000,000        | 260,000,000          |
| <b>Total SBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>520,000,000</b> | <b>260,000,000</b>   |
| <b>Total For SBK20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>520,000,000</b> | <b>260,000,000</b>   |
| SBK21 On 28/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.20626          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBK21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBK21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBK22 On 28/05/2020 Spot Bond  |        |            |           |           | 0.00000            | 103.83959          |                   |            |  | 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  |        |            | 10.27000  | 105.30422 | 10.27000           | 105.27509          |                   |            |  | 0.00        | 0                  | 2,030,000,000        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,030,000,000</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>2,030,000,000</b> |
| SBK24 On 19/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 102.37675          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBK24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBK24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBK25 On 25/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 104.31996          |                   |            |  | 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  |        |            | 9.69500   | 108.02619 | 9.69500            | 107.99809          |                   |            |  | 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>             |
| SBN01 On 31/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.77724           |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBN01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBN01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS18 On 23/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.10134          |                   |            |  | 0.00        | 0                  | 0                    |
| <b>Total SBS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For SBS18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS19 On 23/06/2021 Spot Bond |        |            | 8.28500   | 104.90078 | 8.28500            | 104.87739          |                   |            |  | 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 |        |            | 9.58000   | 104.29142 | 9.58000            | 104.26446          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 105.34697          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.67050          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS25 On 24/05/2019 Spot Bond |        |            | 7.96500   | 101.72675 | 7.96500            | 101.70514          |                   |            |  | 0.00        | 0                | 271,300,000          |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>271,300,000</b>   |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>271,300,000</b>   |
| SBS27 On 20/02/2024 Spot Bond |        |            | 8.97000   | 108.90211 | 8.97000            | 108.87615          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS29 On 12/06/2019 Spot Bond |        |            | 8.05000   | 101.19802 | 8.05000            | 101.17638          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 9.85500   | 92.78776  | 9.85500            | 92.76311           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS30 On 12/06/2019 Spot Bond |        |            |           |           | 0.00000            | 101.04505          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS31 On 12/06/2027 Spot Bond |        |            | 9.79000   | 101.05368 | 9.79000            | 101.02715          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS33 On 19/09/2019 Spot Bond |        |            |           |           | 0.00000            | 100.77219          |                   |            |  | 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 |        |            | 9.62000   | 105.51867 | 9.62000            | 105.49129          |                   |            |  | 0.00        | 0                | 3,500,000,000        |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,500,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>3,500,000,000</b> |
| SBS36 On 29/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.21139          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS36 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS36</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS37 On 29/01/2020 Spot Bond |        |            | 8.57000   | 99.28256  | 8.57000            | 99.25994           |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS37 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS37</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS38 On 29/01/2025 Spot Bond |        |            | 9.38500   | 98.49771  | 9.38500            | 98.47317           |                   | 677,597,000,000.00        |             | 72,200,000        | 36,100,000           |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>677,597,000,000.00</b> |             | <b>72,200,000</b> | <b>36,100,000</b>    |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   | <b>677,597,000,000.00</b> |             | <b>72,200,000</b> | <b>36,100,000</b>    |
| SBS39 On 29/01/2030 Spot Bond |        |            | 10.53000  | 94.54646  | 10.53000           | 94.52010           |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 8.70000   | 101.32541 | 8.70000            | 101.30157          |                   | 107,010,000,000.00        |             | 12,300,000        | 584,100,000          |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>107,010,000,000.00</b> |             | <b>12,300,000</b> | <b>584,100,000</b>   |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   | <b>107,010,000,000.00</b> |             | <b>12,300,000</b> | <b>584,100,000</b>   |
| SBS40 On 12/11/2020 Spot Bond |        |            |           |           | 0.00000            | 102.47834          |                   |                           | 0.00        | 0                 | 600,000,000          |
| <b>Total SBS40 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>600,000,000</b>   |
| <b>Total For SBS40</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>600,000,000</b>   |
| SBS41 On 12/11/2022 Spot Bond |        |            | 8.77000   | 105.77509 | 8.77000            | 105.75000          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS42 On 12/11/2025 Spot Bond |        |            | 9.46500   | 107.85485 | 9.46500            | 107.82730          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS43 On 12/11/2027 Spot Bond |        |            | 9.79500   | 108.04677 | 9.79500            | 108.01824          |                   |                           | 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 |        |            |           |           | 0.00000            | 101.60531          |                   |                           | 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 |        |            |           |           | 0.00000            | 102.53312          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS45 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| <b>Total For SBS45</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |
| SBS46 On 15/02/2023 Spot Bond |        |            | 8.81500   | 110.77470 | 8.81500            | 110.74875          |                   |                           | 0.00        | 0                 | 0                    |
| <b>Total SBS46 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For SBS46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 103.25668          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS48 On 31/01/2020 Spot Bond |        |            |           |           | 0.00000            | 100.07375          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.59409          |                   |            |  | 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 |        |            | 9.13000   | 100.61647 | 9.13000            | 100.59207          |                   |            |  | 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 |        |            | 9.81000   | 9.81000   | 9.81000            | 99.60469           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 99.80902           |                   |            |  | 0.00        | 0                    | 0                    |
| <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 |        |            |           |           | 0.00000            | 103.93606          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS54 On 12/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.31315          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS55 On 12/06/2022 Spot Bond |        |            |           |           | 0.00000            | 102.00615          |                   |            |  | 0.00        | 1,200,000,000        | 300,000,000          |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b>   |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b>   |
| SBS56 On 12/06/2022 Spot Bond |        |            | 8.61000   | 8.61000   | 8.61000            | 101.94899          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.95659          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total SBS57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For SBS57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| SBS58 On 12/06/2027 Spot Bond |        |            |           |           | 0.00000            | 103.03099          |                   |            |  | 0.00        | 8,640,000,000        | 4,320,000,000        |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>8,640,000,000</b> | <b>4,320,000,000</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 SBS58</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 8,640,000,000    | 4,320,000,000 |
| SBS59 On 09/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.27498          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SBS59 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SBS59</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SBS60 On 18/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.06663          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SBS60 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SBS60</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 3.87000   | 286.19249 | 3.87000            | 286.12010          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 4.36000   | 4.36000   | 4.36000            | 203.37690          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 104.83870          |                   |            |  | 0.00  | 500,000,000      | 500,000,000   |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 500,000,000      | 500,000,000   |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 500,000,000      | 500,000,000   |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.83870          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SBT102</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.37972          |                   |            |  | 0.00  | 20,000,000,000   | 2,500,000,000 |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 20,000,000,000   | 2,500,000,000 |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 20,000,000,000   | 2,500,000,000 |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.29175          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SBT203 On 03/12/2023 Spot Bond |        |            | 10.02000  | 102.81875 | 10.02000           | 102.79114          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SBT203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SBT203</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SGI004 On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37934          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SGI004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SGI004</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SGI005 On 10/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37948          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SGI005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For SGI005</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| SGI006 On 11/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.31845          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total SGI006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For SGI006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                | 0             |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS11U On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            | 0.00        | 0                | 0             |
| <b>Total SHS11U/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHS11U/JIBAR</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SLI4 On 15/08/2021 Spot Bond   |        |            |           |           | 0.00000            | 103.01155          |                   |            | 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  |        |            |           |           | 0.00000            | 101.60597          |                   |            | 0.00        | 0                | 0             |
| <b>Total SLRA1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SLRA1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SLRA2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.65136          |                   |            | 0.00        | 0                | 0             |
| <b>Total SLRA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SLRA2</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SLRA3 On 15/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.56375          |                   |            | 0.00        | 0                | 0             |
| <b>Total SLRA3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SLRA3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SLRA4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.60943          |                   |            | 0.00        | 0                | 0             |
| <b>Total SLRA4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SLRA4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SLRB1 On 15/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.67898          |                   |            | 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 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.69696          |                   |            | 0.00        | 0                | 0             |
| <b>Total SLRB2 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SLRB2</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SLRB3 On 15/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.70053          |                   |            | 0.00        | 0                | 0             |
| <b>Total SLRB3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SLRB3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SLRB4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.70975          |                   |            | 0.00        | 0                | 0             |
| <b>Total SLRB4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SLRB4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SLRC1 On 15/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.82676          |                   |            | 0.00        | 0                | 0             |
| <b>Total SLRC1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For SLRC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC2 On 15/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.86467          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC3 On 15/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.77891          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLRC4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.81914          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLRC4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLRC4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SNT02 On 12/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.88519          |                   |            |  | 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 |        |            | 10.22000  | 10.22000  | 10.22000           | 108.43969          |                   |            |  | 0.00        | 0                | 1,550,000,000        |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,550,000,000</b> |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,550,000,000</b> |
| SNT04 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 102.10440          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SNT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SNT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA1 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 102.02128          |                   |            |  | 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>             |
| SPDA1 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.56958          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA1 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.96907          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA6 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.69592          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.70610          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA8 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.46143          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SPDA8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SPDA9 On 21/08/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.74250          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SPDA9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SPDA9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SPG00: On 09/09/2019 Spot Bond |        |            |           |           | 0.00000            | 101.09523          |                   |            |  | 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 |        |            |           |           | 0.00000            | 100.23764          |                   |            |  | 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>      |
| SPG00: On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63226          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SPG004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SPG004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS039L On 18/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS039U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS039U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS040L On 18/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS040U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS040U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS041L On 29/05/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS041U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS041U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS042L On 02/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS042U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS042U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS043L On 04/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS043U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS043U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS044L On 16/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS044U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS044U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS045L On 09/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS045U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS045U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS046L On 15/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS046U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SS046U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS047L On 15/08/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS047U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS047U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SS048L On 15/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SS048U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SS048U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSA06 On 16/04/2020 Spot Bond  |        |            | 8.04500   | 102.16749 | 8.04500            | 102.14535          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSA06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSA06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00 On 31/03/2021 Spot Bond  |        |            | 8.66500   | 98.35543  | 8.66500            | 98.33252           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN00 On 31/03/2021 Spot Bond  |        |            | 8.66500   | 98.35543  | 8.66500            | 98.33252           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN01 On 31/01/2025 Spot Bond  |        |            | 4.43500   | 4.43500   | 4.43500            | 122.67740          |                   |            |  | 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  |        |            | 10.27000  | 102.12970 | 10.27000           | 102.10160          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02 On 28/02/2031 Spot Bond  |        |            | 11.23500  | 75.11496  | 11.23500           | 75.09229           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02 On 21/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02 On 25/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.63362          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02 On 07/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.28870          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03 On 17/03/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.84053          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 02/06/2020 Spot Bond |        |            |           |           | 0.00000            | 101.23696          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 17/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.55624          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 01/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.30787          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN03: On 26/01/2021 Spot Bond |        |            | 9.55000   | 9.55000   | 9.55000            | 99.87333           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17051          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 13/10/2023 Spot Bond |        |            | 9.37000   | 104.28255 | 9.37000            | 104.25632          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN041 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN041</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 31/01/2038 Spot Bond |        |            | 4.27000   | 103.87239 | 4.27000            | 103.84513          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.15658          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 99.73794           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN04: On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.22423          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 08/12/2023 Spot Bond |        |            | 3.89000   | 3.89000   | 3.89000            | 285.87668          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 26/09/2020 Spot Bond |        |            |           |           | 0.00000            | 110.21665          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 26/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.93052           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN052 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN052</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 26/10/2020 Spot Bond |        |            | 7.14700   | 104.01513 | 7.14700            | 103.99506          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.83811           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.85388          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 19/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN05: On 19/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70489          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.31712          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/03/2028 Spot Bond |        |            | 3.90000   | 3.90000   | 3.90000            | 175.60014          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/01/2025 Spot Bond |        |            | 3.82000   | 3.82000   | 3.82000            | 126.95378          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/01/2038 Spot Bond |        |            | 4.23000   | 4.23000   | 4.23000            | 104.45292          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/03/2029 Spot Bond |        |            | 3.91000   | 3.91000   | 3.91000            | 94.08499           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 31/03/2028 Spot Bond |        |            | 3.90000   | 3.90000   | 3.90000            | 175.60014          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 14/05/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN066 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN066</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.35377          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN068</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN06: On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.33765          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.29800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN070 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN070</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 28/05/2028 Spot Bond |        |            | 9.65000   | 9.65000   | 9.65000            | 101.40906          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN071 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN071</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 04/06/2019 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN072 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN072</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85563          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84276          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN074 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN074</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 15/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82739          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17302          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN07: On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28870          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN079 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN079</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 16/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.43255          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.39944          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.04536          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.88504          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN08: On 07/12/2033 Spot Bond |        |            | 4.03500   | 4.03500   | 4.03500            | 210.84138          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 9.74000   | 99.21851  | 9.74000            | 99.19258           |                   |            |  | 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>      |
| T12A11 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.63291          |                   |            |  | 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 |        |            | 7.86500   | 104.41673 | 7.86500            | 104.39485          |                   |            |  | 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>      |
| T13A11 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.48118          |                   |            |  | 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 |        |            | 7.76500   | 108.24672 | 7.76500            | 108.22432          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For T13A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| T13A15 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.47789          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total T13A15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For T13A15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T13A16 On 21/08/2020 Spot Bond |        |            | 7.86500   | 107.87138 | 7.86500            | 107.84877          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T13A16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T13A16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T13A19 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.31325          |                   |            |  | 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 |        |            | 7.81500   | 106.87570 | 7.81500            | 106.85343          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T13A20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T13A20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T13A21 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.34214          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T13A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T13A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T14A10 On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.43128          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T14A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T14A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T14A11 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.46428          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T14A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T14A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T14A12 On 21/11/2021 Spot Bond |        |            | 8.55000   | 103.02543 | 8.55000            | 103.00161          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T14A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T14A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| T15OM On 21/11/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.32138          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total T15OM3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For T15OM3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS123 On 20/03/2019 Spot Bond |        |            |           |           | 0.00000            | 100.73479          |                   |            |  | 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>             |
| TFS136 On 06/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.33385          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.52672          |                   |            |  | 0.00        | 0                | 1,500,000,000        |
| <b>Total TFS139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For TFS139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| TFS141 On 28/10/2019 Spot Bond |        |            |           |           | 0.00000            | 100.21475          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For TFS141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS142 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 99.84075           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS144 On 20/03/2020 Spot Bond |        |            |           |           | 0.00000            | 101.11727          |                   |            |  | 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>             |
| TFS14E On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76603          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS147 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.39907          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS14E On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22716          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS14E On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 99.78370           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS151 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.18513          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS152 On 25/04/2019 Spot Bond |        |            |           |           | 0.00000            | 100.00689          |                   |            |  | 0.00        | 0                | 2,250,000,000        |
| <b>Total TFS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,250,000,000</b> |
| <b>Total For TFS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,250,000,000</b> |
| TFS153 On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.27166          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32252          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS15E On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10394          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TFS155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TFS15E On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12647          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TFS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TFS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS157 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.47523          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A2 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.43134          |                   |            |  | 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 |        |            | 7.81500   | 7.81500   | 7.81500            | 104.55960          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.46453          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A5 On 21/08/2019 Spot Bond |        |            | 7.72500   | 104.01764 | 7.72500            | 103.99621          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.46453          |                   |            |  | 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 |        |            | 7.83500   | 103.73160 | 7.83500            | 103.70994          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12B1 On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.53921          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.53921          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.53921          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.53921          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH12B4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.11959          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.11959          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.67189          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12C On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 101.67023          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12C4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12D On 21/08/2019 Spot Bond |        |            |           |           | 0.00000            | 102.21006          |                   |            |  | 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 |        |            |           |           | 0.00000            | 102.20455          |                   |            |  | 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 |        |            |           |           | 0.00000            | 102.24311          |                   |            |  | 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 |        |            |           |           | 0.00000            | 102.20013          |                   |            |  | 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 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.68399          |                   |            |  | 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 |        |            | 7.96500   | 105.86453 | 7.96500            | 105.84207          |                   |            |  | 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 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.36879          |                   |            |  | 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 |        |            | 7.85500   | 106.60957 | 7.85500            | 106.58724          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For TH13A8</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.53909          |                   |            | 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>      |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.54075          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.56838          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.53548          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13B4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.53411          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13B5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13B5</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.65515          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.66841          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.65056          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.68343          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.74629          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13C5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13C5</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.20139          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.20139          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH13D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH13D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.22394          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.19944          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH13D: On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 102.23445          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH13D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH13D5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.79834          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.48750          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            | 8.39500   | 105.91646 | 8.39500            | 105.89240          |                   |            |  | 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>      |
| TH14A: On 21/11/2019 Spot Bond |        |            |           |           | 0.00000            | 101.75018          |                   |            |  | 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>      |
| TH14A: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.74751          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14A: On 21/11/2021 Spot Bond |        |            | 8.44500   | 103.81534 | 8.44500            | 103.79162          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH14A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.58860          |                   |            |  | 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>      |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.03316          |                   |            |  | 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>      |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.51899          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH14B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| <b>Total For TH14B3</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH14C On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.67143          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH14C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH14C1</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH14C On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 103.11688          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH14C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH14C2</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH14C On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.61842          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH14C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH14C3</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH14D On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.16769          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH14D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH14D1</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH14D On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.13299          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH14D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH14D2</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH14D On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 103.26885          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH14D3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH14D3</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15A On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.41447          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH15A1</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.44777          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH15A2</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15A On 21/11/2022 Spot Bond |        |            | 9.82000   | 9.82000   | 9.82000            | 101.62853          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH15A3</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15A On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.40453          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH15A4</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24491          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For TH15A5</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| TH15A On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.38926          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total TH15A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH15A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.40596          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15B: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.48426          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15B: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.47099          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15B: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.26093          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.56219          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.53898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15C: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.52040          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15D: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.04399          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15D: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.96129          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH15D: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.87325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH15D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH15D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH9A1: On 18/07/2019 Spot Bond |        |            |           |           | 0.00000            | 100.37528          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH9A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B: On 18/07/2019 Spot Bond |        |            |           |           | 0.00000            | 100.07245          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For THE9B4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| THE9C On 18/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.09917          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total THE9C4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For THE9C4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| THE9D On 18/07/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.50171          |                   |            |  | 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   |        |            | 7.60500   | 7.60500   | 7.60500            | 103.80193          |                   |            |  | 0.00        | 0                | 50,000,000        |
| <b>Total TL20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| <b>Total For TL20</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000</b> |
| TL20/R On 22/02/2020 Spot Bond |        |            | 100.00000 | 49.96995  | 100.00000          | 55.52139           |                   |            |  | 0.00        | 0                | 0                 |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TL21U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TL21U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TL22 On 04/03/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.13782          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TL22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TL22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TL23 On 05/09/2022 Spot Bond   |        |            |           |           | 0.00000            | 101.14728          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TL23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TL23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TL24 On 05/09/2022 Spot Bond   |        |            | 9.16000   | 103.09063 | 9.16000            | 103.06512          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TL24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TL24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TL25 On 04/09/2024 Spot Bond   |        |            | 9.67000   | 103.25573 | 9.67000            | 103.22881          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TL25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TL25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TL26 On 25/11/2024 Spot Bond   |        |            |           |           | 0.00000            | 101.41413          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TL26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TL26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TL27 On 24/04/2023 Spot Bond   |        |            |           |           | 0.00000            | 99.93288           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| TL28 On 24/04/2025 Spot Bond   |        |            | 10.04000  | 98.79902  | 10.04000           | 98.77243           |                   |            |  | 0.00        | 0                | 0                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|-----------------------|
| <b>Total TL28 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| <b>Total For TL28</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| TL29 On 24/04/2025 Spot Bond   |        |            |           |           | 0.00000            | 99.93048           |                   |            | 0.00                    | 0                | 0                     |
| <b>Total TL29 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| <b>Total For TL29</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| TLC05 On 22/09/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.63330          |                   |            | 0.00                    | 0                | 0                     |
| <b>Total TLC05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| <b>Total For TLC05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| TLC06 On 22/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.58704          |                   |            | 0.00                    | 0                | 0                     |
| <b>Total TLC06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| <b>Total For TLC06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| TN20 On 17/09/2020 Spot Bond   |        |            | 8.29500   | 106.99587 | 8.29500            | 106.97186          |                   |            | 5,751,753,000.00        | 693,400          | 31,609,850,400        |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>5,751,753,000.00</b> | <b>693,400</b>   | <b>31,609,850,400</b> |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   |            | <b>5,751,753,000.00</b> | <b>693,400</b>   | <b>31,609,850,400</b> |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 37.45256  | 100.00000          | 37.36876           |                   |            | 0.00                    | 0                | 0                     |
| <b>Total TN20/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| <b>Total For TN20/R208</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| TN20U On 14/04/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                    | 0                | 0                     |
| <b>Total TN20U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| <b>Total For TN20U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| TN21U On 13/05/2021 Spot Bond  |        |            | 100.00000 | 25.05384  | 100.00000          | 24.99778           |                   |            | 0.00                    | 0                | 0                     |
| <b>Total TN21U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| <b>Total For TN21U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>              |
| TN23 On 06/11/2023 Spot Bond   |        |            | 9.52000   | 107.09787 | 9.52000            | 107.07036          |                   |            | 0.00                    | 0                | 16,033,600,000        |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>16,033,600,000</b> |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>16,033,600,000</b> |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 14.67130  | 100.00000          | 14.63847           |                   |            | 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   |        |            | 10.47000  | 99.48242  | 10.47000           | 99.45485           |                   |            | 7,259,898,000.00        | 693,400          | 23,183,408,300        |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>7,259,898,000.00</b> | <b>693,400</b>   | <b>23,183,408,300</b> |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            | <b>7,259,898,000.00</b> | <b>693,400</b>   | <b>23,183,408,300</b> |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 13.83451  | 100.00000          | 13.80407           |                   |            | 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   |        |            | 10.57000  | 92.24634  | 10.57000           | 92.22009           |                   |            | 0.00                    | 0                | 700,000,000           |

| 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 TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b>    |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b>    |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 10.45963  | 100.00000          | 10.43622           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TN30 On 09/10/2030 Spot Bond   |        |            | 11.14000  | 98.86301  | 11.14000           | 98.83357           |                   |            |  | 0.00        | 0                | 11,880,000,000        |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,880,000,000</b> |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>11,880,000,000</b> |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 121.78340 | 8.00000            | 121.75715          |                   |            |  | 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   |        |            | 11.81000  | 94.83103  | 11.81000           | 94.80114           |                   |            |  | 0.00        | 0                | 8,500,000,000         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,500,000,000</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,500,000,000</b>  |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 103.06658 | 10.75000           | 103.03693          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TN40/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TN40/R214</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TPDA0 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 103.28800 | 10.00000           | 103.26100          |                   |            |  | 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 10/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.31867          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TPDA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TPDA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TPDA0 On 30/11/2020 Spot Bond  |        |            | 8.70500   | 102.71340 | 8.70500            | 102.68923          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TPDA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TPDA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TRA2A On 14/12/2020 Spot Bond  |        |            | 8.11500   | 103.69847 | 8.11500            | 103.67582          |                   |            |  | 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 14/12/2020 Spot Bond  |        |            | 7.91500   | 7.91500   | 7.91500            | 104.06465          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TRA2A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TRA2A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TRA2B On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.01184          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total TRA2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For TRA2B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| TRA2B On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.03748          |                   |            |  | 0.00        | 0                | 0                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TRA2B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2C On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.14506          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2C: On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.18600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA2D On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.45151          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.45151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA2D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA2D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A: On 14/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.59507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.63595          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A: On 14/11/2022 Spot Bond |        |            | 9.07000   | 101.57116 | 9.07000            | 101.54627          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A: On 14/05/2019 Spot Bond |        |            |           |           | 0.00000            | 101.45821          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A: On 14/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.58582          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3A: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.62114          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3B On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.90252          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRA3B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRA3B: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.86366          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TRA3B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRA3B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ11L On 15/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRQ11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ12L On 15/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRQ12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ13L On 15/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRQ13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRQ14L On 15/05/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRQ14U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRQ14U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TSE01L On 31/07/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TSE03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TSE03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TTO01L On 28/08/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>      |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.91843          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.06888          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TU1B11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TU1B11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TU1D1 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.13178          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TU1D11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TU1D11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TUHF0 On 26/01/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.81099           |                   |            |  | 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>      |
| TWC28 On 09/10/2019 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total TWC281 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC281</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC28 On 21/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.06898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC283 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC283</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC28 On 24/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 102.74536          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC28 On 30/01/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.88413          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC28 On 14/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.60745          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC28 On 27/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.39111          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC287 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC287</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC28 On 07/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.97863          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC28 On 08/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.86411          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWC29 On 15/04/2019 Spot Bond  |        |            |           |           | 0.00000            | 100.25085          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWC290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWC290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond   |        |            | 8.87300   | 107.62075 | 8.87300            | 107.59493          |                   |            |  | 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   |        |            | 10.67000  | 107.32866 | 10.67000           | 107.29784          |                   |            |  | 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>      |
| VCJA1U On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA2U On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VCJA2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA3L On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA4L On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA5L On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA6L On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJA7L On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJA7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJA7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB1L On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB2L On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB3L On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB4L On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB5L On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB6L On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCJB6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCJB7L On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VCJB7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCJB7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA11 On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA21 On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA31 On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA41 On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA51 On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA61 On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPA71 On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPA7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPA7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB1 On 20/07/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB2 On 20/10/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB3 On 20/01/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB4 On 20/04/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB5 On 20/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VCPB5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB6 On 20/10/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VCPB7 On 20/01/2027 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VCPB7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VCPB7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJA09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VJB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VJB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VJB09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VJB09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC24 On 20/02/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.37903          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC28 On 05/03/2019 Spot Bond  |        |            |           |           | 0.00000            | 101.30641          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE07 On 08/06/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.02212          |                   |            |  | 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  |        |            |           |           | 0.00000            | 100.56636          |                   |            |  | 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  |        |            |           |           | 0.00000            | 100.77852          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE10 On 08/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.32090          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE11 On 20/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.00011          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE12 On 03/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.02735          |                   |            |  | 0.00        | 0                | 0             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total VKE12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VKE12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VKE13 On 27/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.32193          |                   |            | 0.00        | 800,000,000        | 400,000,000        |
| <b>Total VKE13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b> |
| <b>Total For VKE13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>800,000,000</b> | <b>400,000,000</b> |
| VKE14 On 27/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.37410          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VKE14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VKE14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VPA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VPA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VPA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA05U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VPA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA06U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VPA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA07U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VPA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA08U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VPA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPA09U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VPB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPB03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total VPB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For VPB04U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| VPB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  | 0                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total VPB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VPB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VPB09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VPB09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR714L On 25/01/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR714U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR714U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR837L On 18/01/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR837U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR837U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR838L On 25/01/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR838U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR838U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR839L On 28/01/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR839U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR839U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR840L On 28/02/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR840U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR840U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR841L On 11/12/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR841U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR841U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VR842L On 18/04/2019 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VR842U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VR842U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| WHL01 On 10/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.67330          |                   |            |  | 0.00        | 0                | 100,000,000   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total WHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For WHL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| WHL01 On 27/10/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| WHL02 On 02/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.44692          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| WHL02 On 27/10/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| WHL03 On 02/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.45675          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| WHL03 On 18/06/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| WHL04 On 18/06/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| WHL05 On 26/10/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WHL05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WHL05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| WRS2L On 25/11/2019 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>           |
| WSP3 On 28/05/2019 Spot Bond   |        |            | 6.88000   | 102.07568 | 6.88000            | 102.05690          |                   |            |  | 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   |        |            | 6.85500   | 104.06920 | 6.85500            | 104.04984          |                   |            |  | 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   |        |            | 7.92000   | 103.62234 | 7.92000            | 103.60012          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| WSP5/f On 28/05/2021 Spot Bond |        |            | 100.00000 | 23.73488  | 100.00000          | 23.68178           |                   |            |  | 0.00        | 0                | 0                  |

| Contract Details             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                            | Contracts Traded       | Open Interest          |
|------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|------------------------|------------------------|
| <b>Total WSP5/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 |        |            | 6.26500   | 95.86187  | 6.26500            | 95.84553           |                   |            |  | 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>79,102,996,240,880,100.00</b> | <b>374,995,628,724</b> | <b>368,217,748,730</b> |
| <b>Total for SPOT :</b>      |        |            |           |           |                    |                    |                   |            |  | <b>79,102,996,240,880,100.00</b> | <b>374,995,628,724</b> | <b>368,217,748,730</b> |
| <b>Total Futures</b>         |        |            |           |           |                    |                    |                   |            |  | <b>79 102 996 295 150 400.00</b> | <b>374,995,629,248</b> | <b>368,218,595,812</b> |
| <b>Total Options</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>140,000</b>         |
| <b>Grand Total:</b>          |        |            |           |           |                    |                    |                   |            |  | <b>79,102,996,295,150,400.00</b> | <b>374,995,629,248</b> | <b>368,218,735,812</b> |