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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2014

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EL28 On 06/11/2014 Bond Future |        |            | 122.69444 | 122.69444 | 122.63719          | 122.63719          |                   |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future |        |            | 124.62843 | 124.62843 | 124.57325          | 124.57325          |                   |            | 0.00        | 0                | 0             |
| <b>Total EL28 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EL28 On 06/11/2014 Bond Future | 122.00 | Call       |           |           | 637.19000          | 0.63719            | 694,440           |            | 0.00        | 0                | 0             |
| EL28 On 06/11/2014 Bond Future | 122.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 06/11/2014 Bond Future | 122.01 | Call       |           |           | 627.19000          | 0.62719            | 684,440           |            | 0.00        | 0                | 0             |
| EL28 On 06/11/2014 Bond Future | 122.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 06/11/2014 Bond Future | 121.99 | Call       |           |           | 647.19000          | 0.64719            | 704,440           |            | 0.00        | 0                | 0             |
| EL28 On 06/11/2014 Bond Future | 121.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 125.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 125.99 | Put        |           |           | 1,416.75000        | 1.41675            | 1,361,570         |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.00 | Put        |           |           | 1,426.75000        | 1.42675            | 1,371,570         |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| EL28 On 05/02/2015 Bond Future | 126.01 | Put        |           |           | 1,436.75000        | 1.43675            | 1,381,570         |            | 0.00        | 0                | 0             |
| <b>Total EL28 Option</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>      |

| 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 | 06/11/2014 | Bond Future |        |            | 9.68369   | 82.40745  | 9.70718            | 82.23541           |                   |            | 0.00        | 0                | 6,220         |
| ES33                      | On | 05/02/2015 | Bond Future |        |            | 9.77922   | 83.69616  | 9.80320            | 83.52343           |                   |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future |        |            | 9.85641   | 81.34886  | 9.88129            | 81.17212           |                   |            | 0.00        | 0                | 0             |
| <b>Total ES33 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,220</b>  |
| ES33                      | On | 06/11/2014 | Bond Future | 10.31  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 06/11/2014 | Bond Future | 10.29  | Call       |           |           | 4,095.02000        | 4.09502            | 4,267,060         |            | 0.00        | 0                | 0             |
| ES33                      | On | 06/11/2014 | Bond Future | 10.29  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 06/11/2014 | Bond Future | 10.30  | Call       |           |           | 4,162.47000        | 4.16247            | 4,334,510         |            | 0.00        | 0                | 0             |
| ES33                      | On | 06/11/2014 | Bond Future | 10.30  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 06/11/2014 | Bond Future | 10.31  | Call       |           |           | 4,229.82000        | 4.22982            | 4,401,860         |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 10.01  | Call       |           |           | 1,466.31000        | 1.46631            | 1,639,040         |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 10.01  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 9.99   | Call       |           |           | 1,326.30000        | 1.32630            | 1,499,030         |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 9.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 10.00  | Call       |           |           | 1,396.35000        | 1.39635            | 1,569,080         |            | 0.00        | 0                | 0             |
| ES33                      | On | 05/02/2015 | Bond Future | 10.00  | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.75   | Put        |           |           | 939.42000          | 0.93942            | 762,680           |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.76   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.76   | Put        |           |           | 867.27000          | 0.86727            | 690,530           |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.74   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.74   | Put        |           |           | 1,011.66000        | 1.01166            | 834,920           |            | 0.00        | 0                | 0             |
| ES33                      | On | 07/05/2015 | Bond Future | 9.75   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total ES33 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES33</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,220</b>  |
| I2025                     | On | 06/11/2014 | Bond Future |        |            | 117.35986 | 117.35986 | 117.30866          | 117.30866          |                   |            | 0.00        | 0                | 16            |
| I2025                     | On | 05/02/2015 | Bond Future |        |            | 118.05266 | 118.05266 | 118.00377          | 118.00377          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16</b>     |
| I2025                     | On | 06/11/2014 | Bond Future | 117.01 | Call       |           |           | 298.66000          | 0.29866            | 349,860           |            | 0.00        | 0                | 0             |
| I2025                     | On | 06/11/2014 | Bond Future | 117.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 06/11/2014 | Bond Future | 116.99 | Call       |           |           | 318.66000          | 0.31866            | 369,860           |            | 0.00        | 0                | 0             |
| I2025                     | On | 06/11/2014 | Bond Future | 116.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 06/11/2014 | Bond Future | 117.00 | Call       |           |           | 308.66000          | 0.30866            | 359,860           |            | 0.00        | 0                | 0             |
| I2025                     | On | 06/11/2014 | Bond Future | 117.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 119.00 | Put        |           |           | 996.23000          | 0.99623            | 947,340           |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 119.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 119.01 | Put        |           |           | 1,006.23000        | 1.00623            | 957,340           |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 118.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 118.99 | Put        |           |           | 986.23000          | 0.98623            | 937,340           |            | 0.00        | 0                | 0             |
| I2025                     | On | 05/02/2015 | Bond Future | 119.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2025 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details          |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For I2025</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16</b>     |
| I2038                     | On | 06/11/2014 |        |            | 123.01113 | 123.01113 | 122.95633          | 122.95633          |                   |            | 0.00        | 0                | 1,860         |
| I2038                     | On | 05/02/2015 |        |            | 123.64846 | 123.64846 | 123.59607          | 123.59607          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,860</b>  |
| I2038                     | On | 06/11/2014 | 119.99 | Call       |           |           | 2,966.33000        | 2.96633            | 3,021,130         |            | 0.00        | 0                | 0             |
| I2038                     | On | 06/11/2014 | 119.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 06/11/2014 | 120.00 | Call       |           |           | 2,956.33000        | 2.95633            | 3,011,130         |            | 0.00        | 0                | 0             |
| I2038                     | On | 06/11/2014 | 120.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 06/11/2014 | 120.01 | Call       |           |           | 2,946.33000        | 2.94633            | 3,001,130         |            | 0.00        | 0                | 0             |
| I2038                     | On | 06/11/2014 | 120.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 122.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 123.00 | Call       |           |           | 596.07000          | 0.59607            | 648,460           |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 123.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 123.01 | Call       |           |           | 586.07000          | 0.58607            | 638,460           |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 123.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2038                     | On | 05/02/2015 | 122.99 | Call       |           |           | 606.07000          | 0.60607            | 658,460           |            | 0.00        | 0                | 0             |
| <b>Total I2038 Option</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,860</b>  |
| I2046                     | On | 06/11/2014 |        |            | 123.98748 | 123.98748 | 123.93217          | 123.93217          |                   |            | 0.00        | 0                | 5,389         |
| I2046                     | On | 05/02/2015 |        |            | 125.94174 | 125.94174 | 125.88848          | 125.88848          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,389</b>  |
| I2046                     | On | 06/11/2014 | 104.43 | Call       |           |           | 19,502.17000       | 19.50217           | 19,557,480        |            | 0.00        | 0                | 0             |
| I2046                     | On | 06/11/2014 | 104.43 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 06/11/2014 | 104.44 | Call       |           |           | 19,492.17000       | 19.49217           | 19,547,480        |            | 0.00        | 0                | 0             |
| I2046                     | On | 06/11/2014 | 104.44 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 06/11/2014 | 104.45 | Call       |           |           | 19,482.17000       | 19.48217           | 19,537,480        |            | 0.00        | 0                | 0             |
| I2046                     | On | 06/11/2014 | 104.45 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 123.99 | Call       |           |           | 1,898.48000        | 1.89848            | 1,951,740         |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 123.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 124.00 | Call       |           |           | 1,888.48000        | 1.88848            | 1,941,740         |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 124.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 124.01 | Call       |           |           | 1,878.48000        | 1.87848            | 1,931,740         |            | 0.00        | 0                | 0             |
| I2046                     | On | 05/02/2015 | 124.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total I2046 Option</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,389</b>  |
| I2050                     | On | 06/11/2014 |        |            | 131.69419 | 131.69419 | 131.63505          | 131.63505          |                   |            | 0.00        | 0                | 2,640         |
| I2050                     | On | 05/02/2015 |        |            | 132.32171 | 132.32171 | 132.26474          | 132.26474          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,640</b>  |
| I2050                     | On | 06/11/2014 | 125.99 | Call       |           |           | 5,645.05000        | 5.64505            | 5,704,190         |            | 0.00        | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| I2050                     | On | 06/11/2014 | Bond Future | 125.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2050                     | On | 06/11/2014 | Bond Future | 126.00 | Call       |           |           | 5,635.05000        | 5.63505            | 5,694,190         |            | 0.00                 | 0                | 0             |
| I2050                     | On | 06/11/2014 | Bond Future | 126.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2050                     | On | 06/11/2014 | Bond Future | 126.01 | Call       |           |           | 5,625.05000        | 5.62505            | 5,684,190         |            | 0.00                 | 0                | 0             |
| I2050                     | On | 06/11/2014 | Bond Future | 126.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 129.99 | Call       |           |           | 2,274.74000        | 2.27474            | 2,331,710         |            | 0.00                 | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 129.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 130.00 | Call       |           |           | 2,264.74000        | 2.26474            | 2,321,710         |            | 0.00                 | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 130.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 130.01 | Call       |           |           | 2,254.74000        | 2.25474            | 2,311,710         |            | 0.00                 | 0                | 0             |
| I2050                     | On | 05/02/2015 | Bond Future | 130.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| <b>Total I2050 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,640</b>  |
| R186                      | On | 06/11/2014 | Bond Future |        |            | 8.34003   | 120.35401 | 8.35776            | 120.20580          |                   | 7.84       | 32,495,582.70        | 270              | 48,781        |
| R186                      | On | 05/02/2015 | Bond Future |        |            | 8.41067   | 116.94042 | 8.42870            | 116.79280          |                   | 8.00       | 0.00                 | 0                | 540           |
| R186                      | On | 07/05/2015 | Bond Future |        |            | 8.46233   | 118.95766 | 8.48121            | 118.80603          |                   | 8.12       | 0.00                 | 0                | 0             |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>32,495,582.70</b> | <b>270</b>       | <b>49,321</b> |
| R186                      | On | 06/11/2014 | Bond Future | 8.16   | Call       |           |           | 546.24000          | 0.54624            | 576,720           | 7.81       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.50   | Call       |           |           | 1,895.16000        | 1.89516            | 1,978,570         | 8.00       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.00   | Put        |           |           | 3,285.97000        | 3.28597            | 3,151,970         | 7.75       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.14   | Call       |           |           | 498.16000          | 0.49816            | 526,180           | 7.80       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.14   | Put        |           |           | 2,336.66000        | 2.33666            | 2,216,470         | 7.80       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.15   | Call       |           |           | 521.80000          | 0.52180            | 551,040           | 7.80       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.15   | Put        |           |           | 2,274.99000        | 2.27499            | 2,156,020         | 7.80       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 9.17   | Call       |           |           | 6,538.68000        | 6.53868            | 6,682,590         | 8.43       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.16   | Put        |           |           | 2,214.21000        | 2.21421            | 2,096,480         | 7.81       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.30   | Call       |           |           | 977.85000          | 0.97785            | 1,028,400         | 7.87       | 0.00                 | 0                | 100           |
| R186                      | On | 06/11/2014 | Bond Future | 8.30   | Put        |           |           | 1,461.62000        | 1.46162            | 1,363,960         | 7.87       | 0.00                 | 0                | 100           |
| R186                      | On | 06/11/2014 | Bond Future | 8.45   | Call       |           |           | 1,634.44000        | 1.63444            | 1,709,640         | 7.97       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.45   | Put        |           |           | 867.64000          | 0.86764            | 794,630           | 7.97       | 0.00                 | 0                | 6,000         |
| R186                      | On | 06/11/2014 | Bond Future | 9.17   | Put        |           |           | 21.62000           | 0.02162            | 17,320            | 8.43       | 0.00                 | 0                | 2,010         |
| R186                      | On | 06/11/2014 | Bond Future | 8.50   | Put        |           |           | 715.64000          | 0.71564            | 650,840           | 8.00       | 0.00                 | 0                | 7,000         |
| R186                      | On | 06/11/2014 | Bond Future | 8.53   | Call       |           |           | 2,060.76000        | 2.06076            | 2,148,990         | 8.02       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.53   | Put        |           |           | 634.59000          | 0.63459            | 574,610           | 8.02       | 0.00                 | 0                | 100           |
| R186                      | On | 06/11/2014 | Bond Future | 8.60   | Call       |           |           | 2,471.89000        | 2.47189            | 2,570,810         | 8.06       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 8.60   | Put        |           |           | 473.05000          | 0.47305            | 423,760           | 8.06       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 7.70   | Call       |           |           | 33.36000           | 0.03336            | 35,140            | 7.64       | 0.00                 | 0                | 1,500         |
| R186                      | On | 06/11/2014 | Bond Future | 7.70   | Put        |           |           | 5,711.17000        | 5.71117            | 5,564,740         | 7.64       | 0.00                 | 0                | 0             |
| R186                      | On | 06/11/2014 | Bond Future | 7.80   | Call       |           |           | 69.88000           | 0.06988            | 73,840            | 7.68       | 0.00                 | 0                | 100           |
| R186                      | On | 06/11/2014 | Bond Future | 7.80   | Put        |           |           | 4,860.18000        | 4.86018            | 4,715,930         | 7.68       | 0.00                 | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R186                     | On | 06/11/2014 | Bond Future | 8.00   | Call       |           |           | 244.19000          | 0.24419            | 258,400           | 7.75       | 0.00                 | 0                | 1,500         |
| R186                     | On | 05/02/2015 | Bond Future | 8.75   | Call       |           |           | 3,745.25000        | 3.74525            | 3,839,800         | 8.12       | 0.00                 | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.75   | Put        |           |           | 1,157.89000        | 1.15789            | 1,104,820         | 8.12       | 0.00                 | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.76   | Call       |           |           | 3,799.82000        | 3.79982            | 3,895,150         | 8.13       | 0.00                 | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.76   | Put        |           |           | 1,133.22000        | 1.13322            | 1,080,930         | 8.13       | 0.00                 | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 9.00   | Call       |           |           | 5,200.88000        | 5.20088            | 5,313,230         | 8.24       | 0.00                 | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 9.00   | Put        |           |           | 655.69000          | 0.65569            | 620,420           | 8.24       | 0.00                 | 0                | 9,600         |
| R186                     | On | 05/02/2015 | Bond Future | 8.74   | Call       |           |           | 3,691.03000        | 3.69103            | 3,784,790         | 8.12       | 0.00                 | 0                | 0             |
| R186                     | On | 05/02/2015 | Bond Future | 8.74   | Put        |           |           | 1,182.98000        | 1.18298            | 1,129,120         | 8.12       | 0.00                 | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.26   | Put        |           |           | 3,957.32000        | 3.95732            | 3,862,900         | 8.04       | 0.00                 | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.24   | Call       |           |           | 2,096.99000        | 2.09699            | 2,152,930         | 8.04       | 0.00                 | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.24   | Put        |           |           | 4,055.13000        | 4.05513            | 3,959,440         | 8.04       | 0.00                 | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.25   | Call       |           |           | 2,130.16000        | 2.13016            | 2,186,730         | 8.04       | 0.00                 | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.25   | Put        |           |           | 4,006.21000        | 4.00621            | 3,911,150         | 8.04       | 0.00                 | 0                | 0             |
| R186                     | On | 07/05/2015 | Bond Future | 8.26   | Call       |           |           | 2,163.28000        | 2.16328            | 2,220,490         | 8.04       | 0.00                 | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>28,010</b> |
| <b>Total For R186</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>32,495,582.70</b> | <b>270</b>       | <b>77,331</b> |
| R197                     | On | 06/11/2014 | Bond Future |        |            | 287.23635 | 287.23635 | 287.75241          | 287.75241          |                   |            | 0.00                 | 0                | 939           |
| R197                     | On | 05/02/2015 | Bond Future |        |            | 285.74653 | 285.74653 | 286.27891          | 286.27891          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R197 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>939</b>    |
| R197                     | On | 06/11/2014 | Bond Future | 284.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R197                     | On | 06/11/2014 | Bond Future | 285.00 | Call       |           |           | 2,752.41000        | 2.75241            | 2,236,350         |            | 0.00                 | 0                | 0             |
| R197                     | On | 06/11/2014 | Bond Future | 285.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R197                     | On | 06/11/2014 | Bond Future | 285.01 | Call       |           |           | 2,742.41000        | 2.74241            | 2,226,350         |            | 0.00                 | 0                | 0             |
| R197                     | On | 06/11/2014 | Bond Future | 285.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R197                     | On | 06/11/2014 | Bond Future | 284.99 | Call       |           |           | 2,762.41000        | 2.76241            | 2,246,350         |            | 0.00                 | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 288.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 288.99 | Put        |           |           | 2,711.09000        | 2.71109            | 3,243,470         |            | 0.00                 | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.00 | Put        |           |           | 2,721.09000        | 2.72109            | 3,253,470         |            | 0.00                 | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R197                     | On | 05/02/2015 | Bond Future | 289.01 | Put        |           |           | 2,731.09000        | 2.73109            | 3,263,470         |            | 0.00                 | 0                | 0             |
| <b>Total R197 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R197</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>939</b>    |
| R202                     | On | 06/11/2014 | Bond Future |        |            | 232.55162 | 232.55162 | 233.29693          | 233.29693          |                   |            | 0.00                 | 0                | 47,856        |
| R202                     | On | 05/02/2015 | Bond Future |        |            | 233.02109 | 233.02109 | 233.78451          | 233.78451          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R202 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>47,856</b> |
| R202                     | On | 06/11/2014 | Bond Future | 226.99 | Call       |           |           | 6,306.93000        | 6.30693            | 5,561,620         |            | 0.00                 | 0                | 0             |
| R202                     | On | 06/11/2014 | Bond Future | 226.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R202                     | On | 06/11/2014 | Bond Future | 227.00 | Call       |           |           | 6,296.93000        | 6.29693            | 5,551,620         |            | 0.00                 | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R202                      | On | 06/11/2014 | Bond Future | 227.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 06/11/2014 | Bond Future | 227.01 | Call       |           |           | 6,286.93000        | 6.28693            | 5,541,620         |            | 0.00                | 0                | 0             |
| R202                      | On | 06/11/2014 | Bond Future | 227.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 233.00 | Call       |           |           | 784.51000          | 0.78451            | 21,090            |            | 0.00                | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 233.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 233.01 | Call       |           |           | 774.51000          | 0.77451            | 11,090            |            | 0.00                | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 233.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 232.99 | Call       |           |           | 794.51000          | 0.79451            | 31,090            |            | 0.00                | 0                | 0             |
| R202                      | On | 05/02/2015 | Bond Future | 232.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| <b>Total R202 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>47,856</b> |
| R2023                     | On | 06/11/2014 | Bond Future |        |            | 8.17409   | 99.00271  | 8.16673            | 99.04577           |                   | 6.46       | 4,455,121.95        | 45               | 9,834         |
| R2023                     | On | 05/02/2015 | Bond Future |        |            | 8.25572   | 100.55091 | 8.24762            | 100.59701          |                   | 6.22       | 0.00                | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future |        |            | 8.30870   | 98.35728  | 8.30048            | 98.40288           |                   | 6.58       | 0.00                | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future |        |            | 8.33916   | 100.21462 | 8.32957            | 100.26650          |                   | 6.62       | 0.00                | 0                | 0             |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>4,455,121.95</b> | <b>45</b>        | <b>9,834</b>  |
| R2023                     | On | 06/11/2014 | Bond Future | 8.59   | Call       |           |           | 2,567.53000        | 2.56753            | 2,523,840         | 6.78       | 0.00                | 0                | 0             |
| R2023                     | On | 06/11/2014 | Bond Future | 8.59   | Put        |           |           | 129.77000          | 0.12977            | 129,140           | 6.78       | 0.00                | 0                | 0             |
| R2023                     | On | 06/11/2014 | Bond Future | 8.60   | Call       |           |           | 2,617.50000        | 2.61750            | 2,573,760         | 6.78       | 0.00                | 0                | 0             |
| R2023                     | On | 06/11/2014 | Bond Future | 8.60   | Put        |           |           | 123.09000          | 0.12309            | 122,410           | 6.78       | 0.00                | 0                | 0             |
| R2023                     | On | 06/11/2014 | Bond Future | 8.61   | Call       |           |           | 2,667.71000        | 2.66771            | 2,623,930         | 6.79       | 0.00                | 0                | 0             |
| R2023                     | On | 06/11/2014 | Bond Future | 8.61   | Put        |           |           | 116.69000          | 0.11669            | 115,970           | 6.79       | 0.00                | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.76   | Put        |           |           | 487.24000          | 0.48724            | 492,930           | 6.42       | 0.00                | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.74   | Call       |           |           | 3,264.17000        | 3.26417            | 3,224,070         | 6.42       | 0.00                | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.74   | Put        |           |           | 511.49000          | 0.51149            | 517,490           | 6.42       | 0.00                | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.75   | Call       |           |           | 3,306.79000        | 3.30679            | 3,266,540         | 6.42       | 0.00                | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.75   | Put        |           |           | 499.24000          | 0.49924            | 505,090           | 6.42       | 0.00                | 0                | 0             |
| R2023                     | On | 05/02/2015 | Bond Future | 8.76   | Call       |           |           | 3,349.62000        | 3.34962            | 3,309,210         | 6.42       | 0.00                | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.16   | Call       |           |           | 1,632.32000        | 1.63232            | 1,607,470         | 6.55       | 0.00                | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.16   | Put        |           |           | 2,415.98000        | 2.41598            | 2,436,730         | 6.55       | 0.00                | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.14   | Call       |           |           | 1,582.99000        | 1.58299            | 1,558,560         | 6.55       | 0.00                | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.14   | Put        |           |           | 2,478.86000        | 2.47886            | 2,500,030         | 6.55       | 0.00                | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.15   | Call       |           |           | 1,607.53000        | 1.60753            | 1,582,900         | 6.55       | 0.00                | 0                | 0             |
| R2023                     | On | 07/05/2015 | Bond Future | 8.15   | Put        |           |           | 2,447.28000        | 2.44728            | 2,468,250         | 6.55       | 0.00                | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.24   | Put        |           |           | 2,695.65000        | 2.69565            | 2,718,760         | 6.62       | 0.00                | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.25   | Call       |           |           | 2,235.40000        | 2.23540            | 2,206,440         | 6.62       | 0.00                | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.25   | Put        |           |           | 2,667.24000        | 2.66724            | 2,690,160         | 6.62       | 0.00                | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.26   | Call       |           |           | 2,261.99000        | 2.26199            | 2,232,840         | 6.62       | 0.00                | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 8.26   | Put        |           |           | 2,639.43000        | 2.63943            | 2,662,160         | 6.62       | 0.00                | 0                | 0             |
| R2023                     | On | 06/08/2015 | Bond Future | 9.07   | Call       |           |           | 4,927.63000        | 4.92763            | 4,885,790         | 6.94       | 0.00                | 0                | 0             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2023                     | On | 06/08/2015 | Bond Future | 9.07   | Put        |           |           | 1,022.72000        | 1.02272            | 1,032,760         | 6.94       | 0.00                | 0                | 911           |
| R2023                     | On | 06/08/2015 | Bond Future | 8.24   | Call       |           |           | 2,209.36000        | 2.20936            | 2,180,590         | 6.62       | 0.00                | 0                | 0             |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>911</b>    |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>4,455,121.95</b> | <b>45</b>        | <b>10,745</b> |
| R203                      | On | 06/11/2014 | Bond Future |        |            | 7.26579   | 103.77042 | 7.22788            | 103.86784          |                   | 2.24       | 0.00                | 0                | 14,299        |
| R203                      | On | 05/02/2015 | Bond Future |        |            | 7.37441   | 105.39317 | 7.33127            | 105.49466          |                   | 2.10       | 0.00                | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future |        |            | 7.41919   | 103.04080 | 7.37163            | 103.14265          |                   | 2.10       | 0.00                | 0                | 0             |
| <b>Total R203 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>14,299</b> |
| R203                      | On | 06/11/2014 | Bond Future | 6.84   | Call       |           |           | 27.49000           | 0.02749            | 19,080            | 2.18       | 0.00                | 0                | 45            |
| R203                      | On | 06/11/2014 | Bond Future | 6.84   | Put        |           |           | 1,030.91000        | 1.03091            | 1,119,920         | 2.18       | 0.00                | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.85   | Call       |           |           | 29.77000           | 0.02977            | 20,770            | 2.18       | 0.00                | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.85   | Put        |           |           | 1,007.17000        | 1.00717            | 1,095,590         | 2.18       | 0.00                | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.86   | Call       |           |           | 32.19000           | 0.03219            | 22,590            | 2.18       | 0.00                | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.86   | Put        |           |           | 983.57000          | 0.98357            | 1,071,390         | 2.18       | 0.00                | 0                | 0             |
| R203                      | On | 06/11/2014 | Bond Future | 6.98   | Call       |           |           | 76.29000           | 0.07629            | 57,030            | 2.20       | 0.00                | 0                | 14            |
| R203                      | On | 06/11/2014 | Bond Future | 6.98   | Put        |           |           | 716.13000          | 0.71613            | 794,290           | 2.20       | 0.00                | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.35   | Call       |           |           | 2,389.09000        | 2.38909            | 2,291,910         | 2.26       | 0.00                | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.35   | Put        |           |           | 25.98000           | 0.02598            | 30,290            | 2.26       | 0.00                | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.36   | Call       |           |           | 2,410.91000        | 2.41091            | 2,313,580         | 2.26       | 0.00                | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.36   | Put        |           |           | 24.95000           | 0.02495            | 29,110            | 2.26       | 0.00                | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 7.69   | Call       |           |           | 1,059.73000        | 1.05973            | 984,560           | 2.17       | 0.00                | 0                | 55            |
| R203                      | On | 05/02/2015 | Bond Future | 7.69   | Put        |           |           | 219.65000          | 0.21965            | 245,970           | 2.17       | 0.00                | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.34   | Call       |           |           | 2,367.30000        | 2.36730            | 2,270,270         | 2.26       | 0.00                | 0                | 0             |
| R203                      | On | 05/02/2015 | Bond Future | 8.34   | Put        |           |           | 27.05000           | 0.02705            | 31,510            | 2.26       | 0.00                | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.25   | Call       |           |           | 547.72000          | 0.54772            | 502,480           | 2.10       | 0.00                | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.25   | Put        |           |           | 808.78000          | 0.80878            | 865,390           | 2.10       | 0.00                | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.26   | Call       |           |           | 557.75000          | 0.55775            | 511,990           | 2.10       | 0.00                | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.26   | Put        |           |           | 797.32000          | 0.79732            | 853,410           | 2.10       | 0.00                | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.24   | Call       |           |           | 537.79000          | 0.53779            | 493,070           | 2.10       | 0.00                | 0                | 0             |
| R203                      | On | 07/05/2015 | Bond Future | 7.24   | Put        |           |           | 820.35000          | 0.82035            | 877,480           | 2.10       | 0.00                | 0                | 0             |
| <b>Total R203 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>114</b>    |
| <b>Total For R203</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>14,413</b> |
| R2030                     | On | 06/11/2014 | Bond Future |        |            | 8.73412   | 96.10093  | 8.75680            | 95.92046           |                   |            | 0.00                | 0                | 4,663         |
| R2030                     | On | 05/02/2015 | Bond Future |        |            | 8.80416   | 93.59694  | 8.82728            | 93.41591           |                   |            | 0.00                | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future |        |            | 8.86007   | 95.21257  | 8.88409            | 95.02714           |                   |            | 0.00                | 0                | 0             |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>4,663</b>  |
| R2030                     | On | 06/11/2014 | Bond Future | 8.99   | Call       |           |           | 1,827.21000        | 1.82721            | 2,007,680         |            | 0.00                | 0                | 0             |
| R2030                     | On | 06/11/2014 | Bond Future | 8.99   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R2030                     | On | 06/11/2014 | Bond Future | 9.00   | Call       |           |           | 1,904.42000        | 1.90442            | 2,084,890         |            | 0.00                | 0                | 0             |
| R2030                     | On | 06/11/2014 | Bond Future | 9.00   | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2030                     | On | 06/11/2014 | Bond Future | 9.01   | Call       |           |           | 1,981.54000        | 1.98154            | 2,162,010         |            | 0.00        | 0                | 0             |
| R2030                     | On | 06/11/2014 | Bond Future | 9.01   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.26   | Call       |           |           | 3,297.72000        | 3.29772            | 3,478,750         |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.26   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.24   | Call       |           |           | 3,149.01000        | 3.14901            | 3,330,040         |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.24   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.25   | Call       |           |           | 3,223.41000        | 3.22341            | 3,404,440         |            | 0.00        | 0                | 0             |
| R2030                     | On | 05/02/2015 | Bond Future | 9.25   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.76   | Put        |           |           | 963.67000          | 0.96367            | 778,240           |            | 0.00        | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.74   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.74   | Put        |           |           | 1,120.31000        | 1.12031            | 934,880           |            | 0.00        | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.75   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.75   | Put        |           |           | 1,041.94000        | 1.04194            | 856,510           |            | 0.00        | 0                | 0             |
| R2030                     | On | 07/05/2015 | Bond Future | 8.76   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2030</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,663</b>  |
| R2037                     | On | 06/11/2014 | Bond Future |        |            | 8.94771   | 98.06797  | 8.97026            | 97.85966           |                   |            | 0.00        | 0                | 10,565        |
| R2037                     | On | 05/02/2015 | Bond Future |        |            | 9.01456   | 95.34429  | 9.03753            | 95.13502           |                   |            | 0.00        | 0                | 3,280         |
| R2037                     | On | 07/05/2015 | Bond Future |        |            | 9.06876   | 96.99018  | 9.09253            | 96.77610           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>13,845</b> |
| R2037                     | On | 06/11/2014 | Bond Future | 9.71   | Call       |           |           | 6,451.23000        | 6.45123            | 6,659,540         |            | 0.00        | 0                | 0             |
| R2037                     | On | 06/11/2014 | Bond Future | 9.71   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 06/11/2014 | Bond Future | 9.69   | Call       |           |           | 6,286.13000        | 6.28613            | 6,494,440         |            | 0.00        | 0                | 0             |
| R2037                     | On | 06/11/2014 | Bond Future | 9.69   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 06/11/2014 | Bond Future | 9.70   | Call       |           |           | 6,368.74000        | 6.36874            | 6,577,050         |            | 0.00        | 0                | 0             |
| R2037                     | On | 06/11/2014 | Bond Future | 9.70   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.51   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.49   | Call       |           |           | 3,977.11000        | 3.97711            | 4,186,380         |            | 0.00        | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.49   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.50   | Call       |           |           | 4,061.98000        | 4.06198            | 4,271,250         |            | 0.00        | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.50   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 05/02/2015 | Bond Future | 9.51   | Call       |           |           | 4,146.72000        | 4.14672            | 4,355,990         |            | 0.00        | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 9.00   | Put        |           |           | 837.68000          | 0.83768            | 623,600           |            | 0.00        | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 9.01   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 9.01   | Put        |           |           | 746.58000          | 0.74658            | 532,500           |            | 0.00        | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 8.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 8.99   | Put        |           |           | 928.91000          | 0.92891            | 714,830           |            | 0.00        | 0                | 0             |
| R2037                     | On | 07/05/2015 | Bond Future | 9.00   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 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>13,845</b> |



| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R204                      | On | 06/11/2014 | Bond Future |        |            | 7.59597   | 104.51647 | 7.55811            | 104.64929          |                   | 3.25       | 3,658,076.45        | 35               | 12,639        |
| R204                      | On | 05/02/2015 | Bond Future |        |            | 7.69248   | 102.11610 | 7.65098            | 102.25350          |                   | 3.21       | 0.00                | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future |        |            | 7.75151   | 103.87740 | 7.70709            | 104.01581          |                   | 3.20       | 0.00                | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future |        |            | 7.76726   | 101.79765 | 7.71707            | 101.94437          |                   | 3.26       | 0.00                | 0                | 0             |
| <b>Total R204 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>3,658,076.45</b> | <b>35</b>        | <b>12,639</b> |
| R204                      | On | 06/11/2014 | Bond Future | 6.99   | Call       |           |           | 11.51000           | 0.01151            | 7,510             | 3.15       | 0.00                | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 6.99   | Put        |           |           | 2,030.32000        | 2.03032            | 2,159,140         | 3.15       | 0.00                | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.00   | Call       |           |           | 12.60000           | 0.01260            | 8,270             | 3.15       | 0.00                | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.00   | Put        |           |           | 1,995.46000        | 1.99546            | 2,123,950         | 3.15       | 0.00                | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.01   | Call       |           |           | 13.79000           | 0.01379            | 9,100             | 3.15       | 0.00                | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.01   | Put        |           |           | 1,960.70000        | 1.96070            | 2,088,830         | 3.15       | 0.00                | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.99   | Call       |           |           | 1,549.29000        | 1.54929            | 1,426,780         | 3.39       | 0.00                | 0                | 0             |
| R204                      | On | 06/11/2014 | Bond Future | 7.99   | Put        |           |           | 46.71000           | 0.04671            | 57,020            | 3.39       | 0.00                | 0                | 1,270         |
| R204                      | On | 05/02/2015 | Bond Future | 8.26   | Call       |           |           | 2,169.45000        | 2.16945            | 2,053,230         | 3.39       | 0.00                | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.26   | Put        |           |           | 175.95000          | 0.17595            | 197,130           | 3.39       | 0.00                | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.24   | Call       |           |           | 2,115.15000        | 2.11515            | 1,999,970         | 3.39       | 0.00                | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.24   | Put        |           |           | 186.34000          | 0.18634            | 208,560           | 3.39       | 0.00                | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.25   | Call       |           |           | 2,142.24000        | 2.14224            | 2,026,540         | 3.39       | 0.00                | 0                | 0             |
| R204                      | On | 05/02/2015 | Bond Future | 8.25   | Put        |           |           | 181.08000          | 0.18108            | 202,780           | 3.39       | 0.00                | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.51   | Call       |           |           | 740.43000          | 0.74043            | 683,000           | 3.16       | 0.00                | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.51   | Put        |           |           | 1,357.40000        | 1.35740            | 1,438,380         | 3.16       | 0.00                | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.49   | Call       |           |           | 714.35000          | 0.71435            | 658,260           | 3.16       | 0.00                | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.49   | Put        |           |           | 1,394.18000        | 1.39418            | 1,476,500         | 3.16       | 0.00                | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.50   | Call       |           |           | 727.32000          | 0.72732            | 670,560           | 3.16       | 0.00                | 0                | 0             |
| R204                      | On | 07/05/2015 | Bond Future | 7.50   | Put        |           |           | 1,375.71000        | 1.37571            | 1,457,360         | 3.16       | 0.00                | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.76   | Call       |           |           | 1,285.60000        | 1.28560            | 1,208,400         | 3.26       | 0.00                | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.76   | Put        |           |           | 1,160.09000        | 1.16009            | 1,229,610         | 3.26       | 0.00                | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 8.41   | Call       |           |           | 2,505.42000        | 2.50542            | 2,395,910         | 3.39       | 0.00                | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 8.41   | Put        |           |           | 502.82000          | 0.50282            | 540,030           | 3.39       | 0.00                | 0                | 699           |
| R204                      | On | 06/08/2015 | Bond Future | 7.74   | Call       |           |           | 1,254.50000        | 1.25450            | 1,178,410         | 3.26       | 0.00                | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.74   | Put        |           |           | 1,187.44000        | 1.18744            | 1,258,070         | 3.26       | 0.00                | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.75   | Call       |           |           | 1,270.00000        | 1.27000            | 1,193,360         | 3.26       | 0.00                | 0                | 0             |
| R204                      | On | 06/08/2015 | Bond Future | 7.75   | Put        |           |           | 1,173.71000        | 1.17371            | 1,243,790         | 3.26       | 0.00                | 0                | 0             |
| <b>Total R204 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,969</b>  |
| <b>Total For R204</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>3,658,076.45</b> | <b>35</b>        | <b>14,608</b> |
| R2044                     | On | 06/11/2014 | Bond Future |        |            | 9.01163   | 99.74298  | 9.03409            | 99.51840           |                   |            | 0.00                | 0                | 3,123         |
| R2044                     | On | 05/02/2015 | Bond Future |        |            | 9.07590   | 96.92024  | 9.09877            | 96.69457           |                   |            | 0.00                | 0                | 0             |
| R2044                     | On | 07/05/2015 | Bond Future |        |            | 9.12817   | 98.59341  | 9.15182            | 98.36253           |                   |            | 0.00                | 0                | 0             |
| <b>Total R2044 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>3,123</b>  |
| R2044                     | On | 06/11/2014 | Bond Future | 9.00   | Put        |           |           | 341.22000          | 0.34122            | 116,640           |            | 0.00                | 0                | 0             |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044 On 06/11/2014 Bond Future | 9.01   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 06/11/2014 Bond Future | 9.01   | Put        |           |           | 240.92000          | 0.24092            | 16,340            |            | 0.00        | 0                | 0             |
| R2044 On 06/11/2014 Bond Future | 8.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 06/11/2014 Bond Future | 8.99   | Put        |           |           | 441.71000          | 0.44171            | 217,130           |            | 0.00        | 0                | 0             |
| R2044 On 06/11/2014 Bond Future | 9.00   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 8.99   | Put        |           |           | 1,081.44000        | 1.08144            | 855,770           |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 9.00   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 9.00   | Put        |           |           | 981.15000          | 0.98115            | 755,480           |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 9.01   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 9.01   | Put        |           |           | 881.04000          | 0.88104            | 655,370           |            | 0.00        | 0                | 0             |
| R2044 On 05/02/2015 Bond Future | 8.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 9.00   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 9.00   | Put        |           |           | 1,498.85000        | 1.49885            | 1,267,970         |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 9.01   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 9.01   | Put        |           |           | 1,398.89000        | 1.39889            | 1,168,010         |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 8.99   | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2044 On 07/05/2015 Bond Future | 8.99   | Put        |           |           | 1,598.97000        | 1.59897            | 1,368,090         |            | 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>3,123</b>  |
| R2048 On 06/11/2014 Bond Future |        |            | 9.00208   | 99.06624  | 9.02458            | 98.83560           |                   |            | 0.00        | 0                | 29,770        |
| R2048 On 05/02/2015 Bond Future |        |            | 9.06760   | 100.61546 | 9.09053            | 100.38357          |                   |            | 0.00        | 0                | 1,277         |
| R2048 On 07/05/2015 Bond Future |        |            | 9.11569   | 97.91629  | 9.13937            | 97.67919           |                   |            | 0.00        | 0                | 0             |
| <b>Total R2048 Future</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>31,047</b> |
| R2048 On 06/11/2014 Bond Future | 9.73   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 06/11/2014 Bond Future | 9.74   | Call       |           |           | 6,856.20000        | 6.85620            | 7,086,840         |            | 0.00        | 0                | 0             |
| R2048 On 06/11/2014 Bond Future | 9.74   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 06/11/2014 Bond Future | 9.72   | Call       |           |           | 6,676.42000        | 6.67642            | 6,907,060         |            | 0.00        | 0                | 0             |
| R2048 On 06/11/2014 Bond Future | 9.72   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 06/11/2014 Bond Future | 9.73   | Call       |           |           | 6,766.39000        | 6.76639            | 6,997,030         |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.49   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.50   | Call       |           |           | 3,980.12000        | 3.98012            | 4,212,010         |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.50   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.51   | Call       |           |           | 4,073.64000        | 4.07364            | 4,305,530         |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.51   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 05/02/2015 Bond Future | 9.49   | Call       |           |           | 3,886.42000        | 3.88642            | 4,118,310         |            | 0.00        | 0                | 0             |
| R2048 On 07/05/2015 Bond Future | 9.25   | Call       |           |           | 1,094.09000        | 1.09409            | 1,331,190         |            | 0.00        | 0                | 0             |
| R2048 On 07/05/2015 Bond Future | 9.25   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 07/05/2015 Bond Future | 9.26   | Call       |           |           | 1,191.90000        | 1.19190            | 1,429,000         |            | 0.00        | 0                | 0             |
| R2048 On 07/05/2015 Bond Future | 9.26   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| R2048 On 07/05/2015 Bond Future | 9.24   | Call       |           |           | 996.10000          | 0.99610            | 1,233,200         |            | 0.00        | 0                | 0             |

| 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 07/05/2015 Bond Future | 9.24   | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 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>31,047</b> |
| R207 On 06/11/2014 Bond Future  |        |            | 7.80205   | 100.01387 | 7.77949            | 100.10722          |                   | 4.31       | 0.00           | 0                | 33,691        |
| R207 On 05/02/2015 Bond Future  |        |            | 7.89087   | 97.93679  | 7.86631            | 98.03401           |                   | 4.16       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  |        |            | 7.95275   | 99.62645  | 7.92695            | 99.72407           |                   | 4.20       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  |        |            | 7.98099   | 97.86223  | 7.95193            | 97.96713           |                   | 4.32       | 0.00           | 0                | 0             |
| <b>Total R207 Future</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>33,691</b> |
| R207 On 06/11/2014 Bond Future  | 7.34   | Call       |           |           | 54.91000           | 0.05491            | 44,500            | 4.22       | 0.00           | 0                | 0             |
| R207 On 06/11/2014 Bond Future  | 7.34   | Put        |           |           | 1,895.29000        | 1.89529            | 1,978,230         | 4.22       | 0.00           | 0                | 0             |
| R207 On 06/11/2014 Bond Future  | 7.35   | Call       |           |           | 58.79000           | 0.05879            | 47,790            | 4.22       | 0.00           | 0                | 0             |
| R207 On 06/11/2014 Bond Future  | 7.35   | Put        |           |           | 1,856.83000        | 1.85683            | 1,939,180         | 4.22       | 0.00           | 0                | 0             |
| R207 On 06/11/2014 Bond Future  | 7.36   | Call       |           |           | 62.89000           | 0.06289            | 51,290            | 4.23       | 0.00           | 0                | 0             |
| R207 On 06/11/2014 Bond Future  | 7.36   | Put        |           |           | 1,818.61000        | 1.81861            | 1,900,360         | 4.23       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.49   | Call       |           |           | 2,654.26000        | 2.65426            | 2,570,810         | 4.38       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.49   | Put        |           |           | 221.49000          | 0.22149            | 235,260           | 4.38       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.50   | Call       |           |           | 2,686.65000        | 2.68665            | 2,602,880         | 4.38       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.50   | Put        |           |           | 215.48000          | 0.21548            | 228,930           | 4.38       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.51   | Call       |           |           | 2,719.16000        | 2.71916            | 2,635,070         | 4.38       | 0.00           | 0                | 0             |
| R207 On 05/02/2015 Bond Future  | 8.51   | Put        |           |           | 209.61000          | 0.20961            | 222,740           | 4.38       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.26   | Call       |           |           | 2,047.98000        | 2.04798            | 1,981,940         | 4.34       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.26   | Put        |           |           | 796.95000          | 0.79695            | 828,530           | 4.34       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 7.73   | Call       |           |           | 957.26000          | 0.95726            | 914,430           | 4.20       | 0.00           | 0                | 66            |
| R207 On 07/05/2015 Bond Future  | 7.73   | Put        |           |           | 1,706.38000        | 1.70638            | 1,761,170         | 4.20       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.24   | Call       |           |           | 1,998.84000        | 1.99884            | 1,933,590         | 4.34       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.24   | Put        |           |           | 822.38000          | 0.82238            | 854,750           | 4.34       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.25   | Call       |           |           | 2,023.33000        | 2.02333            | 1,957,690         | 4.34       | 0.00           | 0                | 0             |
| R207 On 07/05/2015 Bond Future  | 8.25   | Put        |           |           | 809.58000          | 0.80958            | 841,560           | 4.34       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.75   | Call       |           |           | 1,204.85000        | 1.20485            | 1,157,590         | 4.27       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.75   | Put        |           |           | 1,937.61000        | 1.93761            | 1,995,250         | 4.27       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.76   | Call       |           |           | 1,220.83000        | 1.22083            | 1,173,180         | 4.27       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.76   | Put        |           |           | 1,917.15000        | 1.91715            | 1,974,400         | 4.27       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.46   | Call       |           |           | 794.01000          | 0.79401            | 758,120           | 4.20       | 0.00           | 0                | 70            |
| R207 On 06/08/2015 Bond Future  | 7.46   | Put        |           |           | 2,590.89000        | 2.59089            | 2,659,900         | 4.20       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.74   | Call       |           |           | 1,188.99000        | 1.18899            | 1,142,130         | 4.27       | 0.00           | 0                | 0             |
| R207 On 06/08/2015 Bond Future  | 7.74   | Put        |           |           | 1,958.22000        | 1.95822            | 2,016,260         | 4.27       | 0.00           | 0                | 0             |
| <b>Total R207 Option</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>136</b>    |
| <b>Total For R207</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>    | <b>0</b>         | <b>33,827</b> |
| R208 On 06/11/2014 Bond Future  |        |            | 7.93987   | 94.89684  | 7.92744            | 94.95598           |                   | 5.35       | 358,330,467.84 | 3,776            | 53,508        |
| R208 On 05/02/2015 Bond Future  |        |            | 8.02268   | 96.38085  | 8.00911            | 96.44321           |                   | 5.05       | 0.00           | 0                | 0             |

| 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 | 07/05/2015 | Bond Future |        |            | 8.07749   | 94.64078  | 8.06349            | 94.70295           |                   | 5.30       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future |        |            | 8.10433   | 96.42828  | 8.08834            | 96.49688           |                   | 5.31       | 0.00                  | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>358,330,467.84</b> | <b>3,776</b>     | <b>53,508</b> |
| R208                     | On | 06/11/2014 | Bond Future | 8.50   | Call       |           |           | 2,714.78000        | 2.71478            | 2,656,300         | 5.57       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 8.50   | Put        |           |           | 37.44000           | 0.03744            | 38,100            | 5.57       | 0.00                  | 0                | 1,520         |
| R208                     | On | 06/11/2014 | Bond Future | 7.44   | Call       |           |           | 48.95000           | 0.04895            | 42,230            | 5.20       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.44   | Put        |           |           | 2,404.05000        | 2.40405            | 2,456,470         | 5.20       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.45   | Call       |           |           | 52.54000           | 0.05254            | 45,430            | 5.21       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.45   | Put        |           |           | 2,358.61000        | 2.35861            | 2,410,640         | 5.21       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.46   | Call       |           |           | 56.34000           | 0.05634            | 48,840            | 5.21       | 0.00                  | 0                | 0             |
| R208                     | On | 06/11/2014 | Bond Future | 7.46   | Put        |           |           | 2,313.40000        | 2.31340            | 2,365,040         | 5.21       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.49   | Put        |           |           | 393.01000          | 0.39301            | 403,690           | 5.22       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.50   | Call       |           |           | 2,607.37000        | 2.60737            | 2,555,450         | 5.22       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.50   | Put        |           |           | 383.32000          | 0.38332            | 393,760           | 5.22       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.51   | Call       |           |           | 2,642.35000        | 2.64235            | 2,590,190         | 5.22       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.51   | Put        |           |           | 373.67000          | 0.37367            | 383,870           | 5.22       | 0.00                  | 0                | 0             |
| R208                     | On | 05/02/2015 | Bond Future | 8.49   | Call       |           |           | 2,572.40000        | 2.57240            | 2,520,720         | 5.22       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.01   | Call       |           |           | 1,437.97000        | 1.43797            | 1,404,540         | 5.30       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.01   | Put        |           |           | 1,675.95000        | 1.67595            | 1,704,690         | 5.30       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 7.99   | Call       |           |           | 1,394.93000        | 1.39493            | 1,362,090         | 5.30       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 7.99   | Put        |           |           | 1,722.08000        | 1.72208            | 1,751,410         | 5.30       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.00   | Call       |           |           | 1,416.06000        | 1.41606            | 1,382,930         | 5.30       | 0.00                  | 0                | 0             |
| R208                     | On | 07/05/2015 | Bond Future | 8.00   | Put        |           |           | 1,698.61000        | 1.69861            | 1,727,650         | 5.30       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.85   | Put        |           |           | 750.99000          | 0.75099            | 765,590           | 5.58       | 0.00                  | 0                | 198           |
| R208                     | On | 06/08/2015 | Bond Future | 7.99   | Put        |           |           | 2,106.27000        | 2.10627            | 2,139,510         | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.00   | Call       |           |           | 1,703.44000        | 1.70344            | 1,667,840         | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.00   | Put        |           |           | 2,083.52000        | 2.08352            | 2,116,520         | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.01   | Call       |           |           | 1,724.34000        | 1.72434            | 1,688,480         | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.01   | Put        |           |           | 2,061.31000        | 2.06131            | 2,094,050         | 5.31       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 8.85   | Call       |           |           | 3,952.03000        | 3.95203            | 3,898,030         | 5.58       | 0.00                  | 0                | 0             |
| R208                     | On | 06/08/2015 | Bond Future | 7.99   | Call       |           |           | 1,683.04000        | 1.68304            | 1,647,680         | 5.31       | 0.00                  | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,718</b>  |
| <b>Total For R208</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>358,330,467.84</b> | <b>3,776</b>     | <b>55,226</b> |
| R209                     | On | 06/11/2014 | Bond Future |        |            | 8.86103   | 75.85691  | 8.88343            | 75.68563           |                   | 12.10      | 5,309,983.70          | 70               | 28,853        |
| R209                     | On | 05/02/2015 | Bond Future |        |            | 8.92362   | 77.04314  | 8.94640            | 76.87105           |                   | 11.91      | 0.00                  | 0                | 0             |
| R209                     | On | 07/05/2015 | Bond Future |        |            | 8.97155   | 75.22181  | 8.99508            | 75.04579           |                   | 12.71      | 0.00                  | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future |        |            | 9.00596   | 76.64307  | 9.02957            | 76.46780           |                   | 12.89      | 0.00                  | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,309,983.70</b>   | <b>70</b>        | <b>28,853</b> |
| R209                     | On | 06/11/2014 | Bond Future | 9.50   | Put        |           |           | 80.63000           | 0.08063            | 66,320            | 12.56      | 0.00                  | 0                | 5,500         |
| R209                     | On | 06/11/2014 | Bond Future | 8.99   | Call       |           |           | 1,604.29000        | 1.60429            | 1,697,000         | 12.10      | 0.00                  | 0                | 0             |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R209             | On | 06/11/2014 | Bond Future | 10.00  | Put        |           |           | 3.89000            | 0.00389            | 2,850             | 13.01      | 0.00  | 0                | 1,640         |
| R209             | On | 06/11/2014 | Bond Future | 9.05   | Call       |           |           | 1,891.93000        | 1.89193            | 1,995,240         | 12.15      | 0.00  | 0                | 2,050         |
| R209             | On | 06/11/2014 | Bond Future | 8.95   | Put        |           |           | 921.76000          | 0.92176            | 835,890           | 12.08      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.01   | Call       |           |           | 1,697.31000        | 1.69731            | 1,793,620         | 12.11      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.01   | Put        |           |           | 740.75000          | 0.74075            | 665,780           | 12.11      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.50   | Call       |           |           | 4,567.48000        | 4.56748            | 4,724,450         | 12.56      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 10.05  | Put        |           |           | 2.67000            | 0.00267            | 1,930             | 13.01      | 0.00  | 0                | 2,050         |
| R209             | On | 06/11/2014 | Bond Future | 9.58   | Call       |           |           | 5,090.35000        | 5.09035            | 5,251,650         | 12.63      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 8.99   | Put        |           |           | 797.62000          | 0.79762            | 719,050           | 12.10      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.00   | Call       |           |           | 1,650.28000        | 1.65028            | 1,744,800         | 12.10      | 0.00  | 0                | 1,640         |
| R209             | On | 06/11/2014 | Bond Future | 9.00   | Put        |           |           | 768.61000          | 0.76861            | 691,850           | 12.10      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 10.00  | Call       |           |           | 7,828.32000        | 7.82832            | 7,998,560         | 13.01      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.95   | Call       |           |           | 7,507.47000        | 7.50747            | 7,677,340         | 12.97      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.95   | Put        |           |           | 5.44000            | 0.00544            | 4,030             | 12.97      | 0.00  | 0                | 2,050         |
| R209             | On | 06/11/2014 | Bond Future | 9.05   | Put        |           |           | 636.98000          | 0.63698            | 569,010           | 12.15      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.25   | Call       |           |           | 2,995.40000        | 2.99540            | 3,129,030         | 12.33      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 9.25   | Put        |           |           | 276.14000          | 0.27614            | 238,490           | 12.33      | 0.00  | 0                | 2,200         |
| R209             | On | 06/11/2014 | Bond Future | 10.05  | Call       |           |           | 8,147.06000        | 8.14706            | 8,317,600         | 13.01      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 8.50   | Call       |           |           | 226.41000          | 0.22641            | 244,370           | 11.85      | 0.00  | 0                | 5,500         |
| R209             | On | 06/11/2014 | Bond Future | 8.50   | Put        |           |           | 3,243.23000        | 3.24323            | 3,089,910         | 11.85      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 8.75   | Call       |           |           | 716.78000          | 0.71678            | 766,770           | 11.98      | 0.00  | 0                | 2,200         |
| R209             | On | 06/11/2014 | Bond Future | 8.75   | Put        |           |           | 1,745.98000        | 1.74598            | 1,624,690         | 11.98      | 0.00  | 0                | 0             |
| R209             | On | 06/11/2014 | Bond Future | 8.95   | Call       |           |           | 1,427.23000        | 1.42723            | 1,512,640         | 12.08      | 0.00  | 0                | 2,050         |
| R209             | On | 06/11/2014 | Bond Future | 9.58   | Put        |           |           | 52.14000           | 0.05214            | 42,160            | 12.63      | 0.00  | 0                | 907           |
| R209             | On | 05/02/2015 | Bond Future | 9.26   | Call       |           |           | 3,508.89000        | 3.50889            | 3,618,880         | 12.09      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.26   | Put        |           |           | 1,200.60000        | 1.20060            | 1,138,500         | 12.09      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.00   | Call       |           |           | 2,364.05000        | 2.36405            | 2,450,290         | 11.91      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.00   | Put        |           |           | 1,961.53000        | 1.96153            | 1,875,680         | 11.91      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.24   | Call       |           |           | 3,413.51000        | 3.41351            | 3,521,780         | 12.07      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.24   | Put        |           |           | 1,249.11000        | 1.24911            | 1,185,290         | 12.07      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.25   | Call       |           |           | 3,461.06000        | 3.46106            | 3,570,190         | 12.08      | 0.00  | 0                | 0             |
| R209             | On | 05/02/2015 | Bond Future | 9.25   | Put        |           |           | 1,224.66000        | 1.22466            | 1,161,700         | 12.08      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 9.01   | Put        |           |           | 2,890.47000        | 2.89047            | 2,801,080         | 12.72      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 8.99   | Call       |           |           | 2,927.00000        | 2.92700            | 3,012,200         | 12.71      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 8.99   | Put        |           |           | 2,964.95000        | 2.96495            | 2,874,130         | 12.71      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 9.00   | Call       |           |           | 2,964.02000        | 2.96402            | 3,049,940         | 12.71      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 9.00   | Put        |           |           | 2,927.30000        | 2.92730            | 2,837,200         | 12.71      | 0.00  | 0                | 0             |
| R209             | On | 07/05/2015 | Bond Future | 9.01   | Call       |           |           | 3,001.75000        | 3.00175            | 3,088,380         | 12.72      | 0.00  | 0                | 0             |
| R209             | On | 06/08/2015 | Bond Future | 9.01   | Put        |           |           | 3,699.99000        | 3.69999            | 3,610,210         | 12.90      | 0.00  | 0                | 0             |
| R209             | On | 06/08/2015 | Bond Future | 9.90   | Call       |           |           | 7,429.29000        | 7.42929            | 7,559,320         | 13.49      | 0.00  | 0                | 0             |
| R209             | On | 06/08/2015 | Bond Future | 9.90   | Put        |           |           | 1,386.84000        | 1.38684            | 1,341,600         | 13.49      | 0.00  | 0                | 2,914         |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R209                     | On | 06/08/2015 | Bond Future | 8.99   | Call       |           |           | 3,482.17000        | 3.48217            | 3,566,520         | 12.89      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 8.99   | Put        |           |           | 3,776.28000        | 3.77628            | 3,685,360         | 12.89      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.00   | Call       |           |           | 3,518.22000        | 3.51822            | 3,603,140         | 12.89      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.00   | Put        |           |           | 3,737.84000        | 3.73784            | 3,647,490         | 12.89      | 0.00                | 0                | 0             |
| R209                     | On | 06/08/2015 | Bond Future | 9.01   | Call       |           |           | 3,554.75000        | 3.55475            | 3,640,240         | 12.90      | 0.00                | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>30,701</b> |
| <b>Total For R209</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,309,983.70</b> | <b>70</b>        | <b>59,554</b> |
| R210                     | On | 06/11/2014 | Bond Future |        |            | 172.84248 | 172.84248 | 172.76689          | 172.76689          |                   |            | 0.00                | 0                | 642           |
| R210                     | On | 05/02/2015 | Bond Future |        |            | 175.56665 | 175.56665 | 175.49400          | 175.49400          |                   |            | 0.00                | 0                | 0             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>642</b>    |
| R210                     | On | 06/11/2014 | Bond Future | 169.01 | Call       |           |           | 3,756.89000        | 3.75689            | 3,832,480         |            | 0.00                | 0                | 0             |
| R210                     | On | 06/11/2014 | Bond Future | 169.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 06/11/2014 | Bond Future | 168.99 | Call       |           |           | 3,776.89000        | 3.77689            | 3,852,480         |            | 0.00                | 0                | 0             |
| R210                     | On | 06/11/2014 | Bond Future | 168.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 06/11/2014 | Bond Future | 169.00 | Call       |           |           | 3,766.89000        | 3.76689            | 3,842,480         |            | 0.00                | 0                | 0             |
| R210                     | On | 06/11/2014 | Bond Future | 169.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 174.99 | Call       |           |           | 504.00000          | 0.50400            | 576,650           |            | 0.00                | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 174.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.00 | Call       |           |           | 494.00000          | 0.49400            | 566,650           |            | 0.00                | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R210                     | On | 05/02/2015 | Bond Future | 175.01 | Call       |           |           | 484.00000          | 0.48400            | 556,650           |            | 0.00                | 0                | 0             |
| <b>Total R210 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>642</b>    |
| R211                     | On | 06/11/2014 | Bond Future |        |            | 132.49645 | 132.49645 | 132.44954          | 132.44954          |                   |            | 0.00                | 0                | 1,120         |
| R211                     | On | 05/02/2015 | Bond Future |        |            | 132.97874 | 132.97874 | 132.93463          | 132.93463          |                   |            | 0.00                | 0                | 0             |
| <b>Total R211 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,120</b>  |
| R211                     | On | 06/11/2014 | Bond Future | 130.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R211                     | On | 06/11/2014 | Bond Future | 129.99 | Call       |           |           | 2,459.54000        | 2.45954            | 2,506,450         |            | 0.00                | 0                | 0             |
| R211                     | On | 06/11/2014 | Bond Future | 129.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R211                     | On | 06/11/2014 | Bond Future | 130.00 | Call       |           |           | 2,449.54000        | 2.44954            | 2,496,450         |            | 0.00                | 0                | 0             |
| R211                     | On | 06/11/2014 | Bond Future | 130.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R211                     | On | 06/11/2014 | Bond Future | 130.01 | Call       |           |           | 2,439.54000        | 2.43954            | 2,486,450         |            | 0.00                | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.01 | Put        |           |           | 75.37000           | 0.07537            | 31,260            |            | 0.00                | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 132.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 132.99 | Put        |           |           | 55.37000           | 0.05537            | 11,260            |            | 0.00                | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                | 0             |
| R211                     | On | 05/02/2015 | Bond Future | 133.00 | Put        |           |           | 65.37000           | 0.06537            | 21,260            |            | 0.00                | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total R211 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,120</b>  |
| R212                     | On | 06/11/2014 | Bond Future |        |            | 136.95558 | 136.95558 | 136.89719          | 136.89719          |                   |            | 0.00                 | 0                | 14,864        |
| R212                     | On | 05/02/2015 | Bond Future |        |            | 137.35139 | 137.35139 | 137.29577          | 137.29577          |                   |            | 0.00                 | 0                | 0             |
| <b>Total R212 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>14,864</b> |
| R212                     | On | 06/11/2014 | Bond Future | 134.99 | Call       |           |           | 1,907.19000        | 1.90719            | 1,965,580         |            | 0.00                 | 0                | 0             |
| R212                     | On | 06/11/2014 | Bond Future | 134.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R212                     | On | 06/11/2014 | Bond Future | 135.00 | Call       |           |           | 1,897.19000        | 1.89719            | 1,955,580         |            | 0.00                 | 0                | 0             |
| R212                     | On | 06/11/2014 | Bond Future | 135.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R212                     | On | 06/11/2014 | Bond Future | 135.01 | Call       |           |           | 1,887.19000        | 1.88719            | 1,945,580         |            | 0.00                 | 0                | 0             |
| R212                     | On | 06/11/2014 | Bond Future | 135.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R212                     | On | 05/02/2015 | Bond Future | 137.99 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R212                     | On | 05/02/2015 | Bond Future | 137.99 | Put        |           |           | 694.23000          | 0.69423            | 638,610           |            | 0.00                 | 0                | 0             |
| R212                     | On | 05/02/2015 | Bond Future | 138.00 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R212                     | On | 05/02/2015 | Bond Future | 138.00 | Put        |           |           | 704.23000          | 0.70423            | 648,610           |            | 0.00                 | 0                | 0             |
| R212                     | On | 05/02/2015 | Bond Future | 138.01 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                 | 0                | 0             |
| R212                     | On | 05/02/2015 | Bond Future | 138.01 | Put        |           |           | 714.23000          | 0.71423            | 658,610           |            | 0.00                 | 0                | 0             |
| <b>Total R212 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>14,864</b> |
| R213                     | On | 06/11/2014 | Bond Future |        |            | 8.73882   | 86.41155  | 8.75641            | 86.27687           |                   | 10.48      | 77,770,395.00        | 900              | 28,658        |
| R213                     | On | 05/02/2015 | Bond Future |        |            | 8.80827   | 87.76280  | 8.82612            | 87.62815           |                   | 10.30      | 0.00                 | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future |        |            | 8.85779   | 85.72878  | 8.87632            | 85.59066           |                   | 10.96      | 0.00                 | 0                | 0             |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>77,770,395.00</b> | <b>900</b>       | <b>28,658</b> |
| R213                     | On | 06/11/2014 | Bond Future | 8.84   | Call       |           |           | 1,498.22000        | 1.49822            | 1,564,250         | 10.56      | 0.00                 | 0                | 0             |
| R213                     | On | 06/11/2014 | Bond Future | 8.84   | Put        |           |           | 862.34000          | 0.86234            | 793,690           | 10.56      | 0.00                 | 0                | 0             |
| R213                     | On | 06/11/2014 | Bond Future | 8.85   | Call       |           |           | 1,543.35000        | 1.54335            | 1,610,830         | 10.56      | 0.00                 | 0                | 0             |
| R213                     | On | 06/11/2014 | Bond Future | 8.85   | Put        |           |           | 831.86000          | 0.83186            | 764,660           | 10.56      | 0.00                 | 0                | 0             |
| R213                     | On | 06/11/2014 | Bond Future | 8.86   | Call       |           |           | 1,589.19000        | 1.58919            | 1,658,120         | 10.57      | 0.00                 | 0                | 0             |
| R213                     | On | 06/11/2014 | Bond Future | 8.86   | Put        |           |           | 802.18000          | 0.80218            | 736,430           | 10.57      | 0.00                 | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.24   | Call       |           |           | 4,005.63000        | 4.00563            | 4,096,520         | 10.59      | 0.00                 | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.24   | Put        |           |           | 967.80000          | 0.96780            | 924,040           | 10.59      | 0.00                 | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.25   | Call       |           |           | 4,057.00000        | 4.05700            | 4,148,530         | 10.60      | 0.00                 | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.25   | Put        |           |           | 947.73000          | 0.94773            | 904,610           | 10.60      | 0.00                 | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.26   | Call       |           |           | 4,108.62000        | 4.10862            | 4,200,790         | 10.61      | 0.00                 | 0                | 0             |
| R213                     | On | 05/02/2015 | Bond Future | 9.26   | Put        |           |           | 928.00000          | 0.92800            | 885,520           | 10.61      | 0.00                 | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.74   | Call       |           |           | 2,401.96000        | 2.40196            | 2,459,520         | 10.85      | 0.00                 | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.74   | Put        |           |           | 3,425.65000        | 3.42565            | 3,345,090         | 10.85      | 0.00                 | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.75   | Call       |           |           | 2,435.50000        | 2.43550            | 2,493,640         | 10.85      | 0.00                 | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.75   | Put        |           |           | 3,383.49000        | 3.38349            | 3,303,510         | 10.85      | 0.00                 | 0                | 0             |
| R213                     | On | 07/05/2015 | Bond Future | 8.76   | Call       |           |           | 2,469.32000        | 2.46932            | 2,528,020         | 10.85      | 0.00                 | 0                | 0             |

| Contract Details                      |    |            |                      | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|---------------------------------------|----|------------|----------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R213                                  | On | 07/05/2015 | Bond Future          | 8.76   | Put        |           |           | 3,341.71000        | 3.34171            | 3,262,290         | 10.85      | 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>77,770,395.00</b>  | <b>900</b>       | <b>28,658</b>  |
| R214                                  | On | 06/11/2014 | Bond Future          |        |            | 8.94642   | 76.66697  | 8.96885            | 76.48790           |                   | 12.63      | 0.00                  | 0                | 6,069          |
| R214                                  | On | 05/02/2015 | Bond Future          |        |            | 9.01018   | 77.86589  | 9.03301            | 77.68589           |                   | 12.43      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          |        |            | 9.05663   | 75.91471  | 9.08020            | 75.73055           |                   | 13.28      | 0.00                  | 0                | 0              |
| <b>Total R214 Future</b>              |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,069</b>   |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.66   | Put        |           |           | 62.03000           | 0.06203            | 50,500            | 13.25      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.80   | Call       |           |           | 6,196.44000        | 6.19644            | 6,369,520         | 13.39      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.80   | Put        |           |           | 28.56000           | 0.02856            | 22,570            | 13.39      | 0.00                  | 0                | 2,500          |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.20   | Put        |           |           | 533.16000          | 0.53316            | 472,450           | 12.82      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.64   | Call       |           |           | 5,116.89000        | 5.11689            | 5,283,370         | 13.23      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.64   | Put        |           |           | 68.97000           | 0.06897            | 56,380            | 13.23      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.65   | Call       |           |           | 5,184.23000        | 5.18423            | 5,351,250         | 13.24      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.65   | Put        |           |           | 65.42000           | 0.06542            | 53,370            | 13.24      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.66   | Call       |           |           | 5,251.62000        | 5.25162            | 5,419,160         | 13.25      | 0.00                  | 0                | 0              |
| R214                                  | On | 06/11/2014 | Bond Future          | 9.20   | Call       |           |           | 2,338.27000        | 2.33827            | 2,456,630         | 12.82      | 0.00                  | 0                | 2,500          |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.49   | Call       |           |           | 4,423.20000        | 4.42320            | 4,549,740         | 12.77      | 0.00                  | 0                | 0              |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.49   | Put        |           |           | 965.42000          | 0.96542            | 911,960           | 12.77      | 0.00                  | 0                | 0              |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.50   | Call       |           |           | 4,476.26000        | 4.47626            | 4,603,580         | 12.78      | 0.00                  | 0                | 0              |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.50   | Put        |           |           | 945.81000          | 0.94581            | 893,130           | 12.78      | 0.00                  | 0                | 0              |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.51   | Call       |           |           | 4,529.53000        | 4.52953            | 4,657,640         | 12.79      | 0.00                  | 0                | 0              |
| R214                                  | On | 05/02/2015 | Bond Future          | 9.51   | Put        |           |           | 926.53000          | 0.92653            | 874,640           | 12.79      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.16   | Call       |           |           | 3,439.24000        | 3.43924            | 3,534,650         | 13.40      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.16   | Put        |           |           | 2,821.27000        | 2.82127            | 2,732,520         | 13.40      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.14   | Call       |           |           | 3,357.88000        | 3.35788            | 3,451,850         | 13.38      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.14   | Put        |           |           | 2,894.00000        | 2.89400            | 2,803,810         | 13.38      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.15   | Call       |           |           | 3,398.44000        | 3.39844            | 3,493,130         | 13.39      | 0.00                  | 0                | 0              |
| R214                                  | On | 07/05/2015 | Bond Future          | 9.15   | Put        |           |           | 2,857.45000        | 2.85745            | 2,767,980         | 13.39      | 0.00                  | 0                | 0              |
| <b>Total R214 Option</b>              |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>5,000</b>   |
| <b>Total For R214</b>                 |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>11,069</b>  |
| <b>Total for Bond</b>                 |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>482,019,627.64</b> | <b>5,096</b>     | <b>439,655</b> |
| IR CAN                                | On | 06/11/2014 | Can-Do Interest Rate |        |            | 144.87564 | 144.87564 | 144.87377          | 144.87377          |                   |            | 0.00                  | 0                | 571            |
| <b>Total IR CANDO ICAA Future</b>     |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>571</b>     |
| <b>Total For IR CANDO ICAA</b>        |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>571</b>     |
| <b>Total for Can-Do Interest Rate</b> |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>571</b>     |
| AIR03/F                               | On | 09/03/2016 | Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                | 0              |
| <b>Total AIR03/R157 Future</b>        |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |
| <b>Total For AIR03/R157</b>           |    |            |                      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>       |



| Contract Details                       | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| E170 On 01/08/2021 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total E170 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For E170</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES18 On 20/04/2018 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES18 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES18</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES18A On 20/04/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES18A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES18A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES23 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ES23A On 25/01/2023 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ES23A Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ES23A</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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>      |
| I2038 On 31/01/2038 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2038 Future</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2038</b>                 |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R157/R On 15/09/2015 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R157/R201 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R157/R201</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R157/R On 15/09/2015 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R157/R206 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R157/R206</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/R157 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186/R157</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>      |
| R201 On 22/12/2014 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R201 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R201</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R201/R On 22/12/2014 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R201/R206 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R201/R206</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>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R203 On 15/09/2017 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R203 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R203</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R203/R On 15/09/2017 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R203/R157 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R203/R157</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>      |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204 On 21/12/2018 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R204 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204/R On 15/01/2020 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R204/R157 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204/R157</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R204/R On 21/12/2018 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R204/R203 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204/R203</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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/R157 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207/R157</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R207/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/R157 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208/R157</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/R157 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R157</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R211 On 31/01/2017 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total R211 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| 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 06/11/2014 GOVI                 |        |            | 462.94500 | 462.94500 | 462.85000          | 462.85000          |                   |            | 0.00        | 0                | 414           |
| GOVI On 05/02/2015 GOVI                 |        |            | 470.18400 | 470.18400 | 470.09600          | 470.09600          |                   |            | 0.00        | 0                | 48            |
| GOVI On 07/05/2015 GOVI                 |        |            | 478.28400 | 478.28400 | 478.18300          | 478.18300          |                   |            | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>462</b>    |
| GOVI On 06/11/2014 GOVI                 | 448.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 06/11/2014 GOVI                 | 449.00 | Call       |           |           | 138,500.00000      | 13.85000           | 139,450,000       |            | 0.00        | 0                | 0             |
| GOVI On 06/11/2014 GOVI                 | 449.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 06/11/2014 GOVI                 | 449.01 | Call       |           |           | 138,400.00000      | 13.84000           | 139,350,000       |            | 0.00        | 0                | 0             |
| GOVI On 06/11/2014 GOVI                 | 449.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 06/11/2014 GOVI                 | 448.99 | Call       |           |           | 138,600.00000      | 13.86000           | 139,550,000       |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 460.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 460.01 | Call       |           |           | 100,860.00000      | 10.08600           | 101,740,000       |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 460.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 459.99 | Call       |           |           | 101,060.00000      | 10.10600           | 101,940,000       |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 459.99 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 05/02/2015 GOVI                 | 460.00 | Call       |           |           | 100,960.00000      | 10.09600           | 101,840,000       |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 450.00 | Call       |           |           | 281,830.00000      | 28.18300           | 282,840,000       |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 450.00 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 450.01 | Call       |           |           | 281,730.00000      | 28.17300           | 282,740,000       |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 450.01 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 449.99 | Call       |           |           | 281,930.00000      | 28.19300           | 282,940,000       |            | 0.00        | 0                | 0             |
| GOVI On 07/05/2015 GOVI                 | 449.99 | 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>462</b>    |
| <b>Total for GOVI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>462</b>    |
| AL12 On 06/11/2014 Index Future    |        |            | 510.40500 | 510.40500 | 509.56700          | 509.56700          |                   |            |  | 0.00        | 0                | 0             |
| AL12 On 05/02/2015 Index Future    |        |            | 518.38600 | 518.38600 | 517.54500          | 517.54500          |                   |            |  | 0.00        | 0                | 0             |
| AL12 On 07/05/2015 Index Future    |        |            | 527.31700 | 527.31700 | 526.44800          | 526.44800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AL12 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AL12</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AL37 On 06/11/2014 Index Future    |        |            | 432.55900 | 432.55900 | 433.00200          | 433.00200          |                   |            |  | 0.00        | 0                | 3             |
| AL37 On 05/02/2015 Index Future    |        |            | 439.32300 | 439.32300 | 439.78100          | 439.78100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AL37 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3</b>      |
| <b>Total For AL37</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3</b>      |
| AL7T On 06/11/2014 Index Future    |        |            | 508.41300 | 508.41300 | 508.52600          | 508.52600          |                   |            |  | 0.00        | 0                | 4             |
| AL7T On 05/02/2015 Index Future    |        |            | 516.36300 | 516.36300 | 516.48700          | 516.48700          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AL7T Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4</b>      |
| <b>Total For AL7T</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4</b>      |
| ALBI On 06/11/2014 Index Future    |        |            | 464.38000 | 464.38000 | 464.19200          | 464.19200          |                   |            |  | 0.00        | 0                | 584           |
| ALBI On 05/02/2015 Index Future    |        |            | 471.64200 | 471.64200 | 471.45900          | 471.45900          |                   |            |  | 0.00        | 0                | 65            |
| ALBI On 07/05/2015 Index Future    |        |            | 479.76800 | 479.76800 | 479.56900          | 479.56900          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ALBI Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>649</b>    |
| <b>Total For ALBI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>649</b>    |
| IGOV On 06/11/2014 Index Future    |        |            | 219.26700 | 219.26700 | 219.57300          | 219.57300          |                   |            |  | 0.00        | 0                | 1,159         |
| IGOV On 05/02/2015 Index Future    |        |            | 222.72300 | 222.72300 | 223.03800          | 223.03800          |                   |            |  | 0.00        | 0                | 10            |
| IGOV On 07/05/2015 Index Future    |        |            | 226.58700 | 226.58700 | 226.90100          | 226.90100          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IGOV Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,169</b>  |
| <b>Total For IGOV</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,169</b>  |
| ILBI On 06/11/2014 Index Future    |        |            | 592.65900 | 592.65900 | 592.95300          | 592.95300          |                   |            |  | 0.00        | 0                | 0             |
| ILBI On 05/02/2015 Index Future    |        |            | 602.03700 | 602.03700 | 602.33700          | 602.33700          |                   |            |  | 0.00        | 0                | 157           |
| <b>Total ILBI Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>157</b>    |
| <b>Total For ILBI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>157</b>    |
| <b>Total for Index</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,982</b>  |
| JIBAR f On 15/10/2014 Jibar Future |        |            | 6.14000   | 93.86000  | 6.15000            | 93.85000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 19/11/2014 Jibar Future |        |            | 6.18000   | 93.82000  | 6.19000            | 93.81000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 17/12/2014 Jibar Future |        |            | 6.35000   | 93.65000  | 6.31000            | 93.69000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 21/01/2015 Jibar Future |        |            | 6.47000   | 93.53000  | 6.43000            | 93.57000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 18/02/2015 Jibar Future |        |            | 6.56000   | 93.44000  | 6.51000            | 93.49000           |                   |            |  | 0.00        | 0                | 0             |
| JIBAR f On 18/03/2015 Jibar Future |        |            | 6.65000   | 93.35000  | 6.61000            | 93.39000           |                   |            |  | 0.00        | 0                | 2,850         |
| JIBAR f On 17/06/2015 Jibar Future |        |            | 6.93000   | 93.07000  | 6.87000            | 93.13000           |                   |            |  | 0.00        | 0                | 5,000         |

| Contract Details                      | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded   | Open Interest  |
|---------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|--------------------|----------------|
| JIBAR F On 16/09/2015 Jibar Future    |        |            | 7.13000   | 92.87000  | 7.08000            | 92.92000           |                   |                              | 0.00                  | 0                  | 0              |
| JIBAR F On 15/12/2015 Jibar Future    |        |            | 7.28000   | 92.72000  | 7.24000            | 92.76000           |                   |                              | 0.00                  | 0                  | 0              |
| JIBAR F On 16/03/2016 Jibar Future    |        |            | 7.43000   | 92.57000  | 7.39000            | 92.61000           |                   |                              | 0.00                  | 0                  | 0              |
| JIBAR F On 15/06/2016 Jibar Future    |        |            | 7.57000   | 92.43000  | 7.53000            | 92.47000           |                   |                              | 0.00                  | 0                  | 0              |
| JIBAR F On 21/09/2016 Jibar Future    |        |            | 7.70000   | 92.30000  | 7.68000            | 92.32000           |                   |                              | 0.00                  | 0                  | 0              |
| <b>Total Jibar Future</b>             |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>7,850</b>   |
| <b>Total For JIBAR FUTURE</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>7,850</b>   |
| <b>Total for Jibar</b>                |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>7,850</b>   |
| J201 On 22/12/2014 Interest Rate Swap |        |            | 8.65500   | 0.05139   | 8.65500            | 0.05139            |                   | 15.00                        | 0.00                  | 0                  | 0              |
| <b>Total J201 Future</b>              |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>0</b>       |
| <b>Total For J201</b>                 |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>0</b>       |
| <b>Total for Interest Rate Swap</b>   |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>0</b>       |
| <b>Total for Derivatives :</b>        |        |            |           |           |                    |                    |                   |                              | <b>482,019,627.64</b> | <b>5,096</b>       | <b>450,520</b> |
| AA02 On 28/03/2016 Spot Bond          |        |            |           | 100.00000 | 0.00000            | 100.07255          |                   |                              | 0.00                  | 0                  | 0              |
| <b>Total AA02 SPOT</b>                |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>0</b>       |
| <b>Total For AA02</b>                 |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>0</b>       |
| AA03 On 11/05/2015 Spot Bond          |        |            | 7.18500   | 105.40230 | 7.18500            | 105.34166          |                   | 359,250,000,000.00           | 50,000,000            | 25,000,000         |                |
| <b>Total AA03 SPOT</b>                |        |            |           |           |                    |                    |                   | <b>359,250,000,000.00</b>    | <b>50,000,000</b>     | <b>25,000,000</b>  |                |
| <b>Total For AA03</b>                 |        |            |           |           |                    |                    |                   | <b>359,250,000,000.00</b>    | <b>50,000,000</b>     | <b>25,000,000</b>  |                |
| AA04 On 22/03/2017 Spot Bond          |        |            |           | 100.00000 | 0.00000            | 100.18339          |                   |                              | 0.00                  | 0                  | 0              |
| <b>Total AA04 SPOT</b>                |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>0</b>       |
| <b>Total For AA04</b>                 |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>0</b>       |
| AA05 On 22/03/2019 Spot Bond          |        |            | 8.70500   | 102.40405 | 8.70500            | 102.33176          |                   | 39,172,500,000,000.00        | 4,500,000,000         | 700,000,000        |                |
| <b>Total AA05 SPOT</b>                |        |            |           |           |                    |                    |                   | <b>39,172,500,000,000.00</b> | <b>4,500,000,000</b>  | <b>700,000,000</b> |                |
| <b>Total For AA05</b>                 |        |            |           |           |                    |                    |                   | <b>39,172,500,000,000.00</b> | <b>4,500,000,000</b>  | <b>700,000,000</b> |                |
| AA06 On 15/04/2021 Spot Bond          |        |            |           | 100.00000 | 0.00000            | 101.59994          |                   |                              | 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>       |
| AA07 On 15/04/2021 Spot Bond          |        |            | 9.36000   | 100.39643 | 9.36000            | 105.05197          |                   |                              | 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>       |
| AB010 On 21/11/2022 Spot Bond         |        |            |           | 100.00000 | 0.00000            | 100.86034          |                   |                              | 0.00                  | 0                  | 0              |
| <b>Total AB010 SPOT</b>               |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>0</b>       |
| <b>Total For AB010</b>                |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>0</b>       |
| AB011 On 21/11/2023 Spot Bond         |        |            |           | 100.00000 | 0.00000            | 100.95325          |                   |                              | 0.00                  | 0                  | 0              |
| <b>Total AB011 SPOT</b>               |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>           | <b>0</b>       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For AB011</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB013 On 21/11/2018 Spot Bond  |        |            | 9.57000   | 98.82954  | 9.57000            | 98.75426           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB013 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB013</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB06 On 27/03/2015 Spot Bond   |        |            | 7.30500   | 100.58743 | 7.30500            | 100.52907          |                   |            |  | 0.00        | 0                | 120,000,000        |
| <b>Total AB06 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>120,000,000</b> |
| <b>Total For AB06</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>120,000,000</b> |
| AB08 On 03/05/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.89107          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total AB08 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For AB08</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| AB09 On 03/05/2017 Spot Bond   |        |            | 8.98000   | 107.27489 | 8.98000            | 107.19810          |                   |            |  | 0.00        | 0                | 500,000,000        |
| <b>Total AB09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For AB09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| ABCPI3 On 07/12/2023 Spot Bond |        |            | 2.37000   | 127.47470 | 2.37000            | 272.46026          |                   |            |  | 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>           |
| ABFN04 On 25/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34645          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN06 On 17/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94160          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN07 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33437          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN08 On 17/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34736          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN09 On 17/03/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35588          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN10 On 28/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67944          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For ABFN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| ABFN11 On 09/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.66605           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total ABFN11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total For ABFN11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABFN1: On 09/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.14607           |                   |            | 0.00        | 500,000,000        | 500,000,000        |
| <b>Total ABFN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| <b>Total For ABFN12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>500,000,000</b> | <b>500,000,000</b> |
| ABLI03 On 15/03/2015 Spot Bond |        |            | 3.07000   | 129.15754 | 3.07000            | 127.46671          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ABLI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABLI03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABLI04 On 11/10/2016 Spot Bond |        |            | 4.08000   | 118.27828 | 4.08000            | 116.72027          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ABLI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABLI04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABLI05 On 18/02/2018 Spot Bond |        |            | 4.83000   | 105.15322 | 4.83000            | 103.76209          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ABLI05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABLI05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN03I On 12/03/2015 Spot Bond |        |            | 100.00000 | 85.76909  | 100.00000          | 85.17621           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ABN03U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN03U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 2.11000   | 172.42621 | 2.11000            | 170.18201          |                   |            | 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>           |
| ABN07 On 13/06/2015 Spot Bond  |        |            | 2.76000   | 162.98705 | 2.76000            | 162.82124          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ABN07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN09 On 27/06/2023 Spot Bond  |        |            | 2.17000   | 173.82511 | 2.17000            | 173.65655          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ABN09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN14 On 10/10/2033 Spot Bond  |        |            | 1.82000   | 183.31921 | 1.82000            | 183.14664          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ABN14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN33 On 29/01/2018 Spot Bond  |        |            | 8.17625   | 77.06379  | 8.17625            | 77.01402           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ABN33 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN33</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN34 On 29/01/2018 Spot Bond  |        |            | 8.17625   | 77.06379  | 8.17625            | 77.01402           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ABN34 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ABN34</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ABN38 On 17/08/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 93.53000           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total ABN38 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For ABN38</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN39 On 21/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24007          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN39</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN40 On 29/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.53000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN40 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN40</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN42 On 16/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.25000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN42</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN44 On 14/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.57000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN44</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN45 On 23/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 89.88000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN46 On 23/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 89.27000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN46 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN46</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN47 On 05/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.69015          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN47 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN47</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN48 On 13/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.80971           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN48 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN48</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN49 On 12/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 88.92000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN49 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN49</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN50 On 21/12/2014 Spot Bond |        |            | 7.38500   | 102.79433 | 7.38500            | 102.73292          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN50 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN50</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN51 On 09/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN51 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN51</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN52 On 18/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 88.92000           |                   |            | 0.00        | 0                | 0             |
| <b>Total ABN52 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABN52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN53 On 01/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.05000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN54 On 14/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 89.31000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN55 On 27/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07899          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN56 On 15/09/2015 Spot Bond |        |            | 7.47500   | 106.15427 | 7.47500            | 106.08972          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN58 On 16/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65274          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN59 On 20/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 86.57000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN60 On 23/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 86.30000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN61 On 31/01/2025 Spot Bond |        |            | 2.68000   | 94.26826  | 2.68000            | 106.86179          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN62 On 31/03/2028 Spot Bond |        |            | 2.49000   | 101.29593 | 2.49000            | 157.75626          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN63 On 07/12/2033 Spot Bond |        |            | 2.38500   | 117.44710 | 2.38500            | 212.56024          |                   |            |  | 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>      |
| ABN64 On 12/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.40000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN66 On 21/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 85.75000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ABN66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN67 On 28/02/2023 Spot Bond |        |            | 9.74000   | 89.32628  | 9.74000            | 89.44468           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN68 On 12/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN70 On 28/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.08000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN70</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN71 On 29/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.90000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN72 On 17/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39685          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN73 On 03/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 91.99000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN74 On 09/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.78000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN75 On 07/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN76 On 21/12/2026 Spot Bond |        |            | 9.63000   | 108.20830 | 9.63000            | 108.15227          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN78 On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN79 On 21/12/2026 Spot Bond |        |            | 9.73000   | 108.47174 | 9.73000            | 108.38730          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ABN79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ABN80 On 31/03/2021 Spot Bond |        |            | 9.06500   | 88.94421  | 9.06500            | 88.87925           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ABN80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               | Value            | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|----------------------|---------------|
| <b>Total For ABN80</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| ABN81 On 05/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.36000          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total ABN81 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For ABN81</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| ABN82 On 05/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.37000          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total ABN82 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For ABN82</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| ABN83 On 05/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total ABN83 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For ABN83</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| ABN84 On 05/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total ABN84 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For ABN84</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| ABN85 On 05/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total ABN85 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For ABN85</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| ABN86 On 01/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total ABN86 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For ABN86</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| ABN87 On 21/12/2026 Spot Bond |        |            | 9.82500   | 107.77886 | 9.82500            | 107.69416          |                   |                          | 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>      |
| ABN88 On 06/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 88.80000           |                   |                          | 0.00             | 0                    | 0             |
| <b>Total ABN88 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For ABN88</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| ABN91 On 11/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48376          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total ABN91 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For ABN91</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| ABN92 On 31/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37344          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total ABN92 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For ABN92</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| ABS10 On 17/03/2018 Spot Bond |        |            | 8.33000   | 105.07247 | 8.33000            | 105.00144          |                   | 19,159,000,000.00        | 2,300,000        | 1,432,300,000        |               |
| <b>Total ABS10 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>19,159,000,000.00</b> | <b>2,300,000</b> | <b>1,432,300,000</b> |               |
| <b>Total For ABS10</b>        |        |            |           |           |                    |                    |                   | <b>19,159,000,000.00</b> | <b>2,300,000</b> | <b>1,432,300,000</b> |               |
| ABS11 On 09/04/2021 Spot Bond |        |            | 9.07000   | 101.66524 | 9.07000            | 101.59136          |                   | 0.00                     | 0                | 500,000,000          |               |
| <b>Total ABS11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>         | <b>500,000,000</b>   |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                    | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|----------------------|
| <b>Total For ABS11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>500,000,000</b>   |
| ABS5 On 01/05/2015 Spot Bond   |        |            | 7.13500   | 104.19506 | 7.13500            | 104.13553          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total ABS5 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS5</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| ABS6 On 01/06/2020 Spot Bond   |        |            | 9.07000   | 99.04343  | 9.07000            | 98.97144           |                   |            | 30,838,000,000.00        | 3,400,000        | 1,093,400,000        |
| <b>Total ABS6 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>30,838,000,000.00</b> | <b>3,400,000</b> | <b>1,093,400,000</b> |
| <b>Total For ABS6</b>          |        |            |           |           |                    |                    |                   |            | <b>30,838,000,000.00</b> | <b>3,400,000</b> | <b>1,093,400,000</b> |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 9.92500   | 92.82879  | 9.92500            | 92.75430           |                   |            | 0.00                     | 0                | 1,460,000,000        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>1,460,000,000</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>1,460,000,000</b> |
| ABS9 On 17/03/2016 Spot Bond   |        |            | 8.13500   | 102.13800 | 8.13500            | 102.07053          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total ABS9 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS9</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 2.18000   | 218.29217 | 2.18000            | 276.30773          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| ABS13 On 31/01/2017 Spot Bond  |        |            | 1.27000   | 127.28061 | 1.27000            | 130.00287          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| ABS14 On 31/01/2022 Spot Bond  |        |            | 2.12000   | 129.12187 | 2.12000            | 131.58847          |                   |            | 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>             |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 0.00501   | 100.00000          | 0.00495            |                   |            | 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>             |
| ACL01L On 30/06/2015 Spot Bond |        |            | 100.00000 | 57.19919  | 100.00000          | 56.78448           |                   |            | 0.00                     | 0                | 22,222,200           |
| <b>Total ACL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>22,222,200</b>    |
| <b>Total For ACL01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>22,222,200</b>    |
| ACL02L On 15/09/2015 Spot Bond |        |            | 11.63500  | 102.38351 | 11.63500           | 102.28760          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total ACL028 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL028</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| ACL02L On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20824          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total ACL029 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For ACL029</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| ACL02L On 20/03/2018 Spot Bond |        |            | 100.00000 | 5.71754   | 100.00000          | 5.67563            |                   |            | 0.00                     | 0                | 0                    |
| <b>Total ACL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL030 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23798          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL036 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65934          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL030 On 20/03/2016 Spot Bond |        |            | 100.00000 | 34.07917  | 100.00000          | 33.82939           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL042 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17848          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL042 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL047 On 22/10/2018 Spot Bond |        |            | 11.00000  | 65.57244  | 11.00000           | 65.51622           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL040 On 20/06/2016 Spot Bond |        |            | 100.00000 | 21.81067  | 100.00000          | 21.65081           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL070 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL071 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL071</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL072 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL073 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL073</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL074 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL074 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL074</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL075 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26295          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL076 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28751          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL078 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25199          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL080 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25940          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL081 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26266          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL082 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43485          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL083 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43485          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL084 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44327          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL085 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44327          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL087 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.42642          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL088 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 91.73380           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL088 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL088</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL089 On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42749          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL092 On 26/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15248          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL095 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25499          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL096 On 20/06/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26216          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL097 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL098 On 20/12/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25917          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL100 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24609          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL104 On 20/12/2019 Spot Bond |        |            | 9.53000   | 102.34672 | 9.53000            | 102.26730          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL110 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49749          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL118 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.15716          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL120 On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL122 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 85.59760           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL126 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 174.60684          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL127 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 174.61217          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL128 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25192          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL129 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26096          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL136 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26096          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL137 On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.68587          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL138 On 20/09/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26098          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL139 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.00969          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL139 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL139</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL140 On 30/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.94877          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL142 On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.98620           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL143 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.95568           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL144 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65266          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL145 On 20/12/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25282          |                   |            |  | 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>      |
| ACL150 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43920          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL152 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22456          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL154 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21949          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL155 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22933          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL155 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24770          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL156 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23729          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL157 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22546          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL158 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22874          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL159 On 20/03/2022 Spot Bond |        |            | 10.23000  | 100.44195 | 10.23000           | 100.35894          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL161 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23183          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL162 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22695          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL163 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 115.11931          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL165 On 20/06/2019 Spot Bond |        |            | 9.64500   | 103.43920 | 9.64500            | 103.35937          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL167 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24673          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL168 On 20/06/2017 Spot Bond |        |            | 1.75000   | 115.84420 | 1.75000            | 115.79348          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL169 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45299          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL170 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22885          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL172 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23937          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL173 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24664          |                   |            |  | 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>      |
| ACL174 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23209          |                   |            |  | 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>      |
| ACL175 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.73744           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL180 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.12654           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL181 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.00774          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL182 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22947          |                   |            |  | 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>      |
| ACL183 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36044          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL184 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24518          |                   |            |  | 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>      |
| ACL185 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24147          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL186 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25391          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL187 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25775          |                   |            |  | 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>      |
| ACL191 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73640          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL192 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98140          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL193 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25872          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL194 On 20/09/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25872          |                   |            |  | 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>      |
| ACL195 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL196 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24082          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL197 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27342          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL198 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.37036          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL199 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL200 On 21/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.63260           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26377          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL201 On 20/12/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25826          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL202 On 30/01/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 126.71488          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL203 On 14/02/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 127.61904          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL204 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22626          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL205 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22422          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL208 On 20/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85049          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL210 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22976          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL212 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.63484           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL213 On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23937          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL214 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22655          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL215 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22626          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ACL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ACL216 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24927          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 08/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14528          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ADCB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 31/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.42923          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ADCB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCB0 On 31/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.38597          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ADCB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ADCP0 On 27/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.29568          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ADCP08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ADCP08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AER01U On 18/11/2016 Spot Bond |        |            | 100.00000 | 15.11559  | 100.00000          | 15.00600           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AER01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AER01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AFS1U On 27/09/2019 Spot Bond  |        |            | 100.00000 | 14.57855  | 100.00000          | 14.44094           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AFS1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AFS1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF1A On 21/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.85828          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF1A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF1B On 21/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.94481          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF1B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF1C On 21/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.00241          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF1C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF1C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2A On 18/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.57467          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2B On 18/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.73234          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AHF2B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AHF2C On 18/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.94248          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AHF2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For AHF2C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3A On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.52619          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3A: On 18/04/2016 Spot Bond |        |            | 8.11500   | 100.88013 | 8.11500            | 100.81438          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3B On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.96784          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AHF3C On 18/10/2039 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.29173          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AHF3C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AHF3C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AIR01 On 15/03/2019 Spot Bond  |        |            | 8.54500   | 100.61573 | 8.54500            | 100.54598          |                   |            |  | 0.00        | 0                | 10,000,000        |
| <b>Total AIR01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| <b>Total For AIR01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000</b> |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 9.45500   | 117.92508 | 9.45500            | 117.83582          |                   |            |  | 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>          |
| AIR02U On 05/10/2014 Spot Bond |        |            | 100.00000 | 99.72677  | 100.00000          | 99.45504           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AIR02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AIR02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AIR03 On 09/03/2016 Spot Bond  |        |            | 7.58500   | 105.14438 | 7.58500            | 105.07953          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AIR03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AIR03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AIR03U On 26/10/2014 Spot Bond |        |            | 100.00000 | 97.12295  | 100.00000          | 96.37199           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AIR03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For AIR03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 9.48000   | 101.81206 | 9.48000            | 101.73521          |                   |            |  | 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 | 16.63188  | 100.00000          | 16.52169           |                   |            |  | 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  |        |            | 10.12500  | 102.53558 | 10.12500           | 102.45306          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 2.74000   | 164.81342 | 2.74000            | 162.66002          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ANG01 On 09/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60009          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ANG010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ANG010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ANG01 On 06/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ANG011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ANG011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ANG01 On 06/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.48430          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ANG012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ANG012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ANG08 On 10/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.53028          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ANG08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ANG08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| APF01 On 26/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.14880          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total APF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For APF01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN00 On 03/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN00 On 22/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.38563          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN00 On 28/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.00663          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN00 On 20/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.25024          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN00 On 06/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN00 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ASN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 04/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23209          |                   |            |  | 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 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15896          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 09/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.58025          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 04/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.74000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 11/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.23000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN01: On 09/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52549          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 09/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.21282           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 07/12/2033 Spot Bond |        |            | 2.63500   | 129.22593 | 2.63500            | 293.58403          |                   |            |  | 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 07/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.50673           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ASN023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ASN02: On 15/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ASN024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| <b>Total For ASN024</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN02: On 07/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.90158          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total ASN025 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN025</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN02: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.51234           |                   |                             | 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 14/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.37822           |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total ASN031 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN031</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN03: On 19/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.70128           |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total ASN032 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN032</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| ASN03: On 07/01/2015 Spot Bond |        |            | 100.00000 |           | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total ASN033 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For ASN033</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAR00: On 12/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42100          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total BAR001 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAR001</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAR00: On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21167          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total BAR002 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAR002</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAR00: On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20874          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total BAR003 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAR003</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAW10 On 01/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.08418          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total BAW10 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAW10</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAW11 On 01/10/2018 Spot Bond  |        |            | 9.11500   | 102.37907 | 9.11500            | 102.30389          |                   | 1,823,000,000,000.00        |             | 200,000,000        | 100,000,000        |
| <b>Total BAW11 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,823,000,000,000.00</b> |             | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For BAW11</b>         |        |            |           |           |                    |                    |                   | <b>1,823,000,000,000.00</b> |             | <b>200,000,000</b> | <b>100,000,000</b> |
| BAW12 On 17/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.84053          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total BAW12 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For BAW12</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| BAW13 On 17/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.36186          |                   |                             | 0.00        | 0                  | 0                  |
| <b>Total BAW13 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For BAW13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW15 On 01/02/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.67410          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW17 On 05/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14518          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83844          |                   |            |  | 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  |        |            | 9.64000   | 102.82255 | 9.64000            | 102.74322          |                   |            |  | 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> |
| BAW2 On 02/10/2015 Spot Bond   |        |            | 7.71500   | 103.82371 | 7.71500            | 103.75896          |                   |            |  | 0.00        | 0                | 166,900,000          |
| <b>Total BAW2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>166,900,000</b>   |
| <b>Total For BAW2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>166,900,000</b>   |
| BAW20 On 15/01/2016 Spot Bond  |        |            | 100.00000 | 42.71606  | 100.00000          | 42.15500           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW20U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW20U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW3 On 02/10/2017 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.02206          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW6 On 02/10/2014 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW6 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW6</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW7 On 02/10/2014 Spot Bond   |        |            | 7.79500   | 99.91465  | 7.79500            | 99.97865           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAW8 On 02/10/2017 Spot Bond   |        |            | 8.93000   | 102.70622 | 8.93000            | 102.63230          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAW8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAW8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA01 On 31/03/2016 Spot Bond |        |            | 11.24516  | 101.68573 | 11.24516           | 101.14933          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BAYA01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BAYA04 On 30/09/2015 Spot Bond |        |            | 11.20372  | 100.37679 | 11.20372           | 100.22340          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BAYA04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYA04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA04 On 30/09/2015 Spot Bond |        |            | 11.24377  | 100.32759 | 11.24377           | 100.18447          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA05 On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03855          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA06 On 31/12/2015 Spot Bond |        |            | 11.28454  | 100.26860 | 11.28454           | 100.11422          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA07 On 31/12/2017 Spot Bond |        |            | 12.08453  | 99.38415  | 12.08453           | 99.25255           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA08 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04063          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA09 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04063          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA10 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.04070          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA11 On 31/03/2016 Spot Bond |        |            | 11.49516  | 99.62068  | 11.49516           | 99.65495           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA12 On 31/03/2016 Spot Bond |        |            | 11.42082  | 100.93149 | 11.42082           | 100.12712          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA13 On 30/09/2015 Spot Bond |        |            | 11.20372  | 100.37679 | 11.20372           | 100.22340          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA14 On 30/06/2016 Spot Bond |        |            | 11.34721  | 100.46959 | 11.34721           | 100.23428          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA15 On 30/09/2016 Spot Bond |        |            | 10.54390  | 96.14577  | 10.54390           | 99.88263           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYA16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA17 On 30/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03613          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA18 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05652          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA19 On 31/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05652          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA20 On 30/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA23 On 30/06/2017 Spot Bond |        |            | 11.01408  | 98.99312  | 11.01408           | 99.35620           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA24 On 30/06/2017 Spot Bond |        |            | 11.70500  | 98.75717  | 11.70500           | 98.66433           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA25 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05495          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA26 On 30/09/2017 Spot Bond |        |            | 11.63000  | 73.09614  | 11.63000           | 96.57448           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA27 On 30/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA28 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02850          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA30 On 31/12/2015 Spot Bond |        |            | 9.28000   | 89.29907  | 9.28000            | 100.07481          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA31 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08362          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYA31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA31 On 31/03/2018 Spot Bond |        |            | 11.51500  | 70.00598  | 11.51500           | 98.79335           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA32 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08128          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA33 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08323          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA34 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08323          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA35 On 31/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88159           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA36 On 31/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08034          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA37 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03420          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA39 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA41 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03420          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA42 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08050          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA43 On 31/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03172          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA44 On 31/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.03429          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BAYA45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA45 On 31/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01193          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYA46 On 30/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYA47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYA47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB02 On 31/03/2016 Spot Bond |        |            | 14.24516  | 101.70214 | 14.24516           | 101.15074          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB02 On 31/12/2016 Spot Bond |        |            | 15.48964  | 100.00510 | 15.48964           | 99.83666           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB03 On 31/03/2017 Spot Bond |        |            | 14.37150  | 99.96188  | 14.37150           | 99.89875           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB04 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10844          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB05 On 31/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10844          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB06 On 31/03/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10844          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB07 On 30/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.11229          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYB08 On 30/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.09492          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYC1U On 31/12/2016 Spot Bond |        |            | 100.00000 | 21.23305  | 100.00000          | 21.11243           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYC1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BAYC1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BAYD1U On 30/06/2035 Spot Bond |        |            | 100.00000 | 18.96398  | 100.00000          | 18.82650           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BAYD1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For BAYD1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAYD2I On 30/06/2035 Spot Bond |        |            | 100.00000 | 17.25936  | 100.00000          | 17.13423           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAYD2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAYD2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAYD3I On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.65392  | 100.00000          | 10.57668           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAYD3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAYD3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAYD4I On 30/06/2035 Spot Bond |        |            | 100.00000 | 10.65392  | 100.00000          | 10.57668           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAYD4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAYD4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAYD5I On 30/06/2035 Spot Bond |        |            | 100.00000 | 12.88110  | 100.00000          | 12.78771           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BAYD5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BAYD5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BAYD6I On 30/06/2035 Spot Bond |        |            | 100.00000 | 11.16125  | 100.00000          | 11.08033           |                   |            |  | 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>             |
| BCJ03 On 17/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37339          |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BCJ03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BCJ03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BCJ04 On 21/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.41176          |                   |            |  | 0.00        | 6,000,000,000        | 3,000,000,000        |
| <b>Total BCJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>3,000,000,000</b> |
| <b>Total For BCJ04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>6,000,000,000</b> | <b>3,000,000,000</b> |
| BCJ05 On 07/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.93188           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BCJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BCJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BCJ06 On 07/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.92752           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BCJ06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BCJ06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BCP3U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 7.25565   | 100.00000          | 7.20247            |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BCP3U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BCP3U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BCP4U On 30/06/2019 Spot Bond  |        |            | 100.00000 | 7.25565   | 100.00000          | 7.20247            |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BCP4U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| <b>Total For BCP4U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |
| BCP85I On 24/10/2014 Spot Bond |        |            | 100.00000 | 95.30026  | 100.00000          | 94.55959           |                   |            |  | 0.00        | 0                    | 0                    |
| <b>Total BCP85U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For BCP85U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BCP86I On 19/11/2014 Spot Bond |        |            | 100.00000 | 89.24205  | 100.00000          | 88.59223           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BCP86U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BCP86U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BCP87I On 05/12/2014 Spot Bond |        |            | 100.00000 | 85.88235  | 100.00000          | 85.28037           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BCP87U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BCP87U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD0202 On 31/12/2018 Spot Bond |        |            | 2.08000   | 104.16312 | 2.08000            | 176.75580          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BD0202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD0202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD0205 On 28/04/2028 Spot Bond |        |            | 8.34500   | 94.76577  | 8.34500            | 148.14377          |                   |            |  | 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 |        |            | 8.34500   | 96.08654  | 8.34500            | 148.50918          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BD0206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD0206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD0302 On 18/04/2028 Spot Bond |        |            | 8.73000   | 98.99947  | 8.73000            | 98.93016           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BD311E On 07/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55990          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BD311E SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BD311E</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BEER02 On 28/03/2018 Spot Bond |        |            | 8.11500   | 97.20601  | 8.11500            | 97.14196           |                   |            |  | 0.00        | 0                | 100,000,000        |
| <b>Total BEER02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For BEER02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| BG22A On 21/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.49481          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG22A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG22A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG22A2 On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50268          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG22A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG22A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG22A3 On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53298          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG22A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For BG22A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| BG22B On 21/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.63395          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total BG22B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For BG22B1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22C On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73490          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG22C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22C1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22D On 21/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.01713          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG22D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22D1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG22Y On 21/07/2016 Spot Bond |        |            | 100.00000 | 25.27781  | 100.00000          | 25.09454           |                   |            | 0.00        | 0                | 0             |
| <b>Total BG22YU SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG22YU</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25741          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31937          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.34591          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A3</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32A On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35476          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32A4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32B On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46092          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32C On 30/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60238          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32D On 30/10/2016 Spot Bond |        |            | 100.00000 | 15.82847  | 100.00000          | 15.71372           |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32DU SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32DU</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG32Y On 30/10/2016 Spot Bond |        |            | 100.00000 | 15.82847  | 100.00000          | 15.71372           |                   |            | 0.00        | 0                | 0             |
| <b>Total BG32YU SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BG32YU</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BG42A On 15/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36183          |                   |            | 0.00        | 0                | 0             |
| <b>Total BG42A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For BG42A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BG42A: On 15/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.38856          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BG42A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BG42A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BG42A: On 15/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.39584          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BG42A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BG42A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BG42A: On 15/03/2017 Spot Bond |        |            | 8.48000   | 101.19388 | 8.48000            | 101.12426          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BG42A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BG42A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BG42B On 15/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.41768          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BG42B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BG42B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BG42C On 15/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.45634          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BG42C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BG42C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BG42D On 15/03/2017 Spot Bond  |        |            | 100.00000 | 14.13103  | 100.00000          | 14.02746           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BG42DU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BG42DU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BG42YI On 15/03/2017 Spot Bond |        |            | 100.00000 | 14.13103  | 100.00000          | 14.02746           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BG42YU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BG42YU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BID04 On 23/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.50883          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BID04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BID04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BID05 On 26/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.01017          |                   |            |  | 0.00        | 0                | 120,000,000          |
| <b>Total BID05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>120,000,000</b>   |
| <b>Total For BID05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>120,000,000</b>   |
| BID06 On 30/06/2019 Spot Bond  |        |            | 8.81500   | 66.73703  | 8.81500            | 102.42689          |                   |            |  | 0.00        | 0                | 1,500,000,000        |
| <b>Total BID06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| <b>Total For BID06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,000</b> |
| BIDC4C On 16/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77366           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BIDC40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For BIDC40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| BIDC41 On 06/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.68276           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total BIDC41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For BIDC41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1A On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.77837          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1A On 21/11/2032 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.90064          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1B On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.76810          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1B SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1B</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1C On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.80627          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1C SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1C</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1D On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.87560          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1E On 21/11/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.16326          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1E SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1E</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BLG1F On 21/11/2032 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.64249          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BLG1F SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BLG1F</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BSR11U On 19/06/2015 Spot Bond |        |            | 100.00000 | 57.10213  | 100.00000          | 56.68361           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BSR11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BSR12 On 25/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.64486          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BSR12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BSR13 On 26/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.69261          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BSR13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BSR13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC001 On 20/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.70708           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For BTC001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| BTC002 On 17/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.94185           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total BTC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded      | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|----------------------|
| <b>Total For BTC002</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| BUS011 On 30/09/2016 Spot Bond |        |            | 100.00000 | 25.08783  | 100.00000          | 24.90594           |                   |                               | 0.00                  | 0                     | 0                    |
| <b>Total BUS01U SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For BUS01U</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| BWZJ1 On 17/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.33157          |                   |                               | 0.00                  | 0                     | 0                    |
| <b>Total BWZJ17 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For BWZJ17</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| BWZJ1 On 19/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.96766          |                   |                               | 0.00                  | 0                     | 0                    |
| <b>Total BWZJ18 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For BWZJ18</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| CBL06 On 02/11/2014 Spot Bond  |        |            | 7.64500   | 105.90111 | 7.64500            | 105.83498          |                   |                               | 0.00                  | 0                     | 0                    |
| <b>Total CBL06 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For CBL06</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| CBL08 On 02/11/2016 Spot Bond  |        |            | 9.58000   | 114.31554 | 9.58000            | 114.22837          |                   | 126,547,329,972,000.00        | 13,209,533,400        | 6,854,766,700         |                      |
| <b>Total CBL08 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>126,547,329,972,000.00</b> | <b>13,209,533,400</b> | <b>6,854,766,700</b>  |                      |
| <b>Total For CBL08</b>         |        |            |           |           |                    |                    |                   | <b>126,547,329,972,000.00</b> | <b>13,209,533,400</b> | <b>6,854,766,700</b>  |                      |
| CBL09 On 29/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 107.69892          |                   |                               | 0.00                  | 17,200,000,000        | 8,600,000,000        |
| <b>Total CBL09 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>17,200,000,000</b> | <b>8,600,000,000</b> |
| <b>Total For CBL09</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>17,200,000,000</b> | <b>8,600,000,000</b> |
| CBL11 On 06/05/2016 Spot Bond  |        |            | 9.53000   | 105.78110 | 9.53000            | 105.70086          |                   | 30,496,000,000.00             | 3,200,000             | 1,623,200,000         |                      |
| <b>Total CBL11 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>30,496,000,000.00</b>      | <b>3,200,000</b>      | <b>1,623,200,000</b>  |                      |
| <b>Total For CBL11</b>         |        |            |           |           |                    |                    |                   | <b>30,496,000,000.00</b>      | <b>3,200,000</b>      | <b>1,623,200,000</b>  |                      |
| CBL12 On 06/09/2018 Spot Bond  |        |            | 12.71500  | 96.71227  | 12.71500           | 96.61352           |                   |                               | 0.00                  | 0                     | 0                    |
| <b>Total CBL12 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For CBL12</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| CBL13 On 01/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.79067          |                   |                               | 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  |        |            | 11.67500  | 101.61896 | 11.67500           | 101.52501          |                   |                               | 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>             |
| CBL15 On 18/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.07411          |                   |                               | 0.00                  | 0                     | 0                    |
| <b>Total CBL15 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For CBL15</b>         |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| CBL16 On 18/05/2017 Spot Bond  |        |            | 9.52000   | 103.41569 | 9.52000            | 103.33732          |                   |                               | 0.00                  | 0                     | 2,000,000,000        |
| <b>Total CBL16 SPOT</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>2,000,000,000</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For CBL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| CBL17 On 23/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.63524           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL18 On 23/08/2019 Spot Bond |        |            | 12.11500  | 97.48956  | 12.11500           | 97.39613           |                   |            |  | 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>             |
| CBL19 On 02/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97866          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL20 On 14/12/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.52313          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL21 On 06/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.17789          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CBL21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CBL21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CBL22 On 06/05/2020 Spot Bond |        |            | 10.39000  | 95.66047  | 10.39000           | 95.58152           |                   |            |  | 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>             |
| CCT01 On 23/06/2023 Spot Bond |        |            | 10.17500  | 117.19277 | 10.17500           | 117.09747          |                   |            |  | 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 |        |            | 10.02500  | 113.35741 | 10.02500           | 113.26657          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CCT03 On 15/03/2025 Spot Bond |        |            | 9.35500   | 112.50184 | 9.35500            | 112.41663          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CGR10 On 08/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78178          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CGR10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CGR10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CGR11 On 28/03/2016 Spot Bond |        |            | 11.83000  | 100.54956 | 11.83000           | 100.45384          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CGR11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For CGR11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| CGR12 On 14/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.25041          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total CGR12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For CGR12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR13 On 27/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89836          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR14 On 13/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.88662          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR15 On 22/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.99021          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR16 On 22/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.25584          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR16 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR16</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CGR8 On 22/07/2015 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 103.18186          |                   |            | 0.00        | 0                | 0             |
| <b>Total CGR8 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CGR8</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG02 On 30/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.77543          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG03 On 30/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02244          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG04 On 30/06/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02496          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CIG05 On 30/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02832          |                   |            | 0.00        | 0                | 0             |
| <b>Total CIG05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CIG05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN126 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61670          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN126 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN126</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN130 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.60011          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN130 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN130</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN134 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68776          |                   |            | 0.00        | 0                | 0             |
| <b>Total CLN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN134</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN15 On 14/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18198          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN159 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN159</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25202          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN170 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN170</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN17 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13136          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN179 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN179</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN18 On 01/07/2021 Spot Bond |        |            | 10.11000  | 102.63379 | 10.11000           | 102.55129          |                   |            |  | 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>      |
| CLN18 On 06/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94092           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN186 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN186</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN19 On 23/08/2016 Spot Bond |        |            | 2.76000   | 119.93106 | 2.76000            | 118.36403          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN191 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN191</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN19 On 24/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.03475          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN192 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN192</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN19 On 29/08/2021 Spot Bond |        |            | 3.14000   | 117.02371 | 3.14000            | 118.23726          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN193 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN193</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN19 On 31/08/2016 Spot Bond |        |            | 8.25000   | 100.80721 | 8.25000            | 100.73970          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN194 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN194</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN19 On 13/09/2021 Spot Bond |        |            | 2.82000   | 127.25187 | 2.82000            | 119.88931          |                   |            |  | 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>      |
| CLN19 On 13/09/2016 Spot Bond |        |            | 2.40000   | 125.00891 | 2.40000            | 117.78019          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN199 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN199</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN20 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35072          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN200 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21: On 12/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.82992           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21: On 12/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.80867           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21: On 17/10/2016 Spot Bond |        |            | 8.83500   | 103.42478 | 8.83500            | 103.35153          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21: On 11/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83396           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21: On 11/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.83531           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN21: On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56908          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22: On 20/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58413          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22: On 20/10/2016 Spot Bond |        |            | 8.88500   | 103.54652 | 8.88500            | 103.47276          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22: On 20/10/2016 Spot Bond |        |            | 8.88500   | 103.54652 | 8.88500            | 103.47276          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22: On 09/12/2016 Spot Bond |        |            | 8.93500   | 102.30647 | 8.93500            | 102.23320          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22: On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25795          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN22: On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28341          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN227</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 17/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65520          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN230 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN230</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 17/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65520          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN231 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN231</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 14/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03563          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN237 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN237</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN23 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN239 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN239</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81185          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN240 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN240</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86140          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN241 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN241</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2019 Spot Bond |        |            | 9.35000   | 101.07348 | 9.35000            | 100.99822          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN242 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN242</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 24/02/2019 Spot Bond |        |            | 9.35000   | 101.07348 | 9.35000            | 100.99822          |                   |            |  | 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>      |
| CLN24 On 25/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN244 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN244</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 25/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81362          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN245 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN245</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN24 On 14/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54711          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN248 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN248</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36499          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN250 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN250</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45354          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN251 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN251</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45820          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN252 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN252</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36499          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN253 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN253</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36499          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN254 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN254</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40550          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15235          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN256 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN256</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72802          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN257 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN257</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26437          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN258 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN258</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN25 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26437          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN259 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN259</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.26437          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN260 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN260</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61733          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN261 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN261</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN26 On 26/03/2019 Spot Bond |        |            | 9.44500   | 100.99478 | 9.44500            | 100.91757          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN262 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN262 On 30/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.31017          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN268 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN268</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN268 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29208          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN269 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN269</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN269 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63641          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN272 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN272</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN272 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63521          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN273 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN273</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN273 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67369          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN274 On 22/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88403          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN275 On 25/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96988          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN277 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86597          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN278</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN278 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.39674          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN279 On 07/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN280 On 21/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50566          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN281 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN281</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN281 On 27/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29459          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN282 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22918          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN283 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN283</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN283 On 10/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53804          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN288 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN288</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN288 On 30/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21170          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN289 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.40964          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN290 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17232          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN291 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN291</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN291 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.69923          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN292 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN292</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN292 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02325          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN293 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN293</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN293 On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17044          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN294 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN294</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN294 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89293           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN295 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN295</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN295 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27483          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN296 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02330          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN297 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02330          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN298 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN298</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN298 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07267          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN299 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN299</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN300 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 129.09351          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN302 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64655          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN303 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 128.71696          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN304 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 128.65908          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN305 On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 128.83723          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN310 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 126.70013          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN311 On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 127.33907          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN313 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN314 On 14/11/2022 Spot Bond |        |            | 11.02000  | 94.67348  | 11.02000           | 95.85268           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN315 On 20/03/2023 Spot Bond |        |            | 11.54000  | 92.50126  | 11.54000           | 92.51557           |                   |            |  | 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>      |
| CLN316 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN316 On 20/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27333          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN317 On 14/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15915          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN318 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN319 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51192          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN320 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN320</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN320 On 30/04/2018 Spot Bond |        |            | 8.80500   | 101.89450 | 8.80500            | 103.72025          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN321 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN321</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN321 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24082          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN322 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN322</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN322 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54624          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN323 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 124.01301          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN324 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25157          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN325 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25594          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN326 On 20/06/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27274          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN327 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26394          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN328 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36443          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN329</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN329 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36443          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN330 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN330</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN330 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 76.88163           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN331 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN331</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN331 On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28764          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN332 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN332</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN332 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN335 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 112.15995          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN336 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN336</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN336 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 112.29911          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN337 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47532          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN339 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31518          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN340 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06991          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN341 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36222          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN342 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN342</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN342 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29923          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN344 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23126          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN345 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26464          |                   |            |  | 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>      |
| CLN346 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46081          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN347 On 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12958          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN347 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN347</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN348 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06794          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN350 On 28/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38112          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN350 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN350</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN351 On 28/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73524          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN353 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN353</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN354 On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34632          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN355 On 24/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN355 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN355</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN356 On 30/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41350          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN358 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN358</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN359 On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52119          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN359 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN359</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN360 On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN360 On 20/03/2024 Spot Bond |        |            | 10.55000  | 100.30600 | 10.55000           | 100.31290          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN361 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN361</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN361 On 20/03/2024 Spot Bond |        |            | 10.20000  | 102.38802 | 10.20000           | 102.40691          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN362 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23501          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN363 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN363</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN363 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49322          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN364 On 20/03/2024 Spot Bond |        |            | 12.34000  | 103.87829 | 12.34000           | 103.90099          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN365 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55564          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN366 On 06/08/2023 Spot Bond |        |            | 12.37000  | 103.91581 | 12.37000           | 103.74648          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN367 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN367</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN367 On 26/07/2022 Spot Bond |        |            | 10.80000  | 103.63873 | 10.80000           | 103.49072          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN368 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55564          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN369 On 26/07/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52335          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN370 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29010          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN371 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26782          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN372 On 20/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27274          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN373 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24082          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN374 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07243          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN375 On 20/03/2021 Spot Bond |        |            | 9.69000   | 101.32367 | 9.69000            | 101.19132          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN376 On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08528          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN377 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26550          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN378 On 20/03/2024 Spot Bond |        |            | 10.55000  | 100.45545 | 10.55000           | 100.36989          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN379 On 20/09/2024 Spot Bond |        |            | 11.00000  | 100.47441 | 11.00000           | 97.71925           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN380 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN380</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN380 On 21/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46234          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN381 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN381</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN381 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN382 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN382</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN382 On 22/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49147          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN383 On 20/09/2024 Spot Bond |        |            | 12.13000  | 99.97707  | 12.13000           | 99.81459           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN384 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29529          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN385 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN385</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN385 On 20/03/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24082          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN386 On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59875          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN387 On 20/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25680          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN388 On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN389 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN389</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN42 On 18/04/2028 Spot Bond  |        |            | 7.01000   | 39.36072  | 7.01000            | 39.95786           |                   |            |  | 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>      |
| CLN55 On 18/04/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 156.98648          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN61 On 02/03/2028 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 8.73000   | 98.99947  | 8.73000            | 138.26017          |                   |            |  | 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  |        |            | 8.34500   | 33.73105  | 8.34500            | 148.14377          |                   |            |  | 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  |        |            | 8.34500   | 34.15590  | 8.34500            | 148.50918          |                   |            |  | 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>      |
| CLNF01 On 20/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.68637           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CLNF01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.62383           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84777           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 10/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.84777           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26088          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24431          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24762          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF0: On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24518          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF1: On 24/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF1: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22363          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CLNF11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CLNF1: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23500          |                   |            |  | 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 |        |            |           | 100.00000 | 0.00000            | 100.23354          |                   |            |  | 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 |        |            |           | 100.00000 | 0.00000            | 100.23500          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CLNF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For CLNF14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COH00 On 26/11/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.92104          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COH001 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COH001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COH00 On 15/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.84698          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COH002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COH002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COJ02 On 15/09/2016 Spot Bond  |        |            | 8.87000   | 105.97560 | 8.87000            | 103.79758          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COJ02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COJ02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COJ04 On 05/06/2018 Spot Bond  |        |            | 8.88000   | 103.37144 | 8.88000            | 103.29784          |                   |            | 0.00        | 0                | 750,000,000        |
| <b>Total COJ04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>750,000,000</b> |
| <b>Total For COJ04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>750,000,000</b> |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 10.33000  | 114.63438 | 10.33000           | 114.53977          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COJ06 On 09/12/2015 Spot Bond  |        |            | 8.51500   | 106.01142 | 8.51500            | 105.93899          |                   |            | 0.00        | 0                | 0                  |
| <b>Total COJ06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COJ06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 9.90000   | 104.50767 | 9.90000            | 104.42400          |                   |            | 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>           |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 9.98000   | 104.50457 | 9.98000            | 104.42118          |                   |            | 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  |        |            | 10.33000  | 93.28420  | 10.33000           | 93.20679           |                   |            | 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  |        |            | 11.07500  | 94.02648  | 11.07500           | 93.94298           |                   |            | 0.00        | 0                | 0                  |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| COT03 On 05/06/2028 Spot Bond  |        |            | 11.07500  | 91.91188  | 11.07500           | 91.83071           |                   |            | 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>           |
| CPL002 On 29/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80032          |                   |            | 0.00        | 0                | 0                  |
| <b>Total CPL002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For CPL002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL002 On 28/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77494          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL003 On 01/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67584          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL005 On 01/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66062          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL007 On 27/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12797          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL020 On 25/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79483          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPL021 On 23/09/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21130          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total CPL022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For CPL022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 11.21000  | 98.61747  | 11.21000           | 101.61306          |                   |            |  | 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>      |
| DEN38U On 10/06/2018 Spot Bond |        |            | 100.00000 | 11.89958  | 100.00000          | 11.81236           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DEN38U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN38U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN39U On 10/06/2018 Spot Bond |        |            | 100.00000 | 3.97101   | 100.00000          | 3.93353            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DEN39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DEN40U On 10/06/2018 Spot Bond |        |            | 100.00000 | 14.45070  | 100.00000          | 14.31430           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DEN40U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DEN40U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG4 On 28/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.29758          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG4 On 29/09/2017 Spot Bond  |        |            | 8.20500   | 97.87804  | 8.20500            | 96.57217           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For DENG44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG5 On 21/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73104          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG5 On 25/02/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.67480          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DENG5 On 03/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.52109          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DENG54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DENG54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLT01L On 28/11/2014 Spot Bond |        |            | 100.00000 | 90.32222  | 100.00000          | 89.67859           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLT01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLT01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTB02 On 09/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50509          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLTB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLTB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTC04 On 28/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.22188          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLTC04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLTC04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTC06 On 13/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51605          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLTC06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLTC06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DLTC07 On 04/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12779          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DLTC07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DLTC07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL002 On 15/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.62784          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL003 On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31459          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For DOL003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| DOL004 On 24/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.45010          |                   |            |  | 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>      |
| DOL006 On 22/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35333          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total DOL006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               | Value            | Contracts Traded      | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|-----------------------|--------------------|
| <b>Total For DOL006</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |
| DOL00: On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27419          |                   |                          | 0.00             | 0                     | 0                  |
| <b>Total DOL007 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |
| <b>Total For DOL007</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |
| DRD04 On 03/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00014          |                   |                          | 0.00             | 0                     | 0                  |
| <b>Total DRD04 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |
| <b>Total For DRD04</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |
| DV2021 On 18/06/2021 Spot Bond |        |            | 8.89000   | 103.38583 | 8.89000            | 103.31215          |                   |                          | 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>           |
| DV21 On 15/06/2016 Spot Bond   |        |            | 7.61500   | 116.11297 | 7.61500            | 116.04186          |                   |                          | 0.00             | 0                     | 660,000,000        |
| <b>Total DV21 SPOT</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>660,000,000</b> |
| <b>Total For DV21</b>          |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>660,000,000</b> |
| DV22 On 07/02/2020 Spot Bond   |        |            | 8.60500   | 105.07513 | 8.60500            | 105.00299          |                   | 74,003,000,000.00        | 8,600,000        | 1,437,400,000         |                    |
| <b>Total DV22 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>74,003,000,000.00</b> | <b>8,600,000</b> | <b>1,437,400,000</b>  |                    |
| <b>Total For DV22</b>          |        |            |           |           |                    |                    |                   | <b>74,003,000,000.00</b> | <b>8,600,000</b> | <b>1,437,400,000</b>  |                    |
| DV23 On 27/02/2023 Spot Bond   |        |            | 9.26000   | 105.32030 | 9.26000            | 105.24261          |                   | 12,038,000,000.00        | 1,300,000        | 13,280,300,000        |                    |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>12,038,000,000.00</b> | <b>1,300,000</b> | <b>13,280,300,000</b> |                    |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>12,038,000,000.00</b> | <b>1,300,000</b> | <b>13,280,300,000</b> |                    |
| DV24 On 18/02/2024 Spot Bond   |        |            | 9.18000   | 104.42798 | 9.18000            | 104.35161          |                   | 0.00                     | 0                | 300,000,000           |                    |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>         | <b>300,000,000</b>    |                    |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>         | <b>300,000,000</b>    |                    |
| DV29 On 18/02/2029 Spot Bond   |        |            | 9.67500   | 104.58402 | 9.67500            | 104.50350          |                   | 0.00                     | 0                | 300,000,000           |                    |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>         | <b>300,000,000</b>    |                    |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>         | <b>300,000,000</b>    |                    |
| DVC00: On 09/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.44156          |                   |                          | 0.00             | 0                     | 0                  |
| <b>Total DVC003 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |
| <b>Total For DVC003</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |
| DVC00: On 12/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37124          |                   |                          | 0.00             | 0                     | 0                  |
| <b>Total DVC004 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |
| <b>Total For DVC004</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |
| DVC00: On 23/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.18175          |                   |                          | 0.00             | 0                     | 0                  |
| <b>Total DVC005 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |
| <b>Total For DVC005</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |
| DVC00: On 29/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07262          |                   |                          | 0.00             | 0                     | 0                  |
| <b>Total DVC006 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>              | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For DVC006</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVC00 On 15/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31624          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVC007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVC007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF16 On 19/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98266          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF17 On 18/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28718          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| DVF18 On 30/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.05875          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total DVF18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For DVF18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| E170 On 01/08/2020 Spot Bond  |        |            | 8.20000   | 126.53747 | 8.20000            | 126.45460          |                   |            |  | 0.00        | 0                | 2,000,000,000        |
| <b>Total E170 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| <b>Total For E170</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| EDC01 On 04/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.49995           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EDC01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EDC01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EFC02 On 31/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EFC02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EFC02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EFC03 On 31/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EFC03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EFC03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EFC04 On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total EFC04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For EFC04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| EL15 On 29/06/2015 Spot Bond  |        |            | 0.20000   | 102.85141 | 0.20000            | 133.79948          |                   |            |  | 0.00        | 0                | 2,000,000,000        |
| <b>Total EL15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| <b>Total For EL15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,000</b> |
| EL28 On 02/05/2028 Spot Bond  |        |            | 2.05000   | 123.43907 | 2.05000            | 121.83316          |                   |            |  | 0.00        | 0                | 5,000,000,000        |
| <b>Total EL28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| <b>Total For EL28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |
| EL29 On 19/11/2029 Spot Bond  |        |            | 2.06000   | 110.65302 | 2.06000            | 109.21336          |                   |            |  | 0.00        | 0                | 5,000,000,000        |
| <b>Total EL29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| <b>Total For EL29</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>5,000,000,000</b>  |
| EL30 On 29/07/2030 Spot Bond   |        |            | 2.09000   | 110.25507 | 2.09000            | 108.82034          |                   |            | 38,874,000,000,000.00        | 18,600,000,000        | 9,240,000,000         |
| <b>Total EL30 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>38,874,000,000,000.00</b> | <b>18,600,000,000</b> | <b>9,240,000,000</b>  |
| <b>Total For EL30</b>          |        |            |           |           |                    |                    |                   |            | <b>38,874,000,000,000.00</b> | <b>18,600,000,000</b> | <b>9,240,000,000</b>  |
| EL31 On 02/06/2031 Spot Bond   |        |            | 2.14500   | 102.42400 | 2.14500            | 101.09062          |                   |            | 0.00                         | 0                     | 12,500,000,000        |
| <b>Total EL31 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>12,500,000,000</b> |
| <b>Total For EL31</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>12,500,000,000</b> |
| EMM01 On 28/07/2020 Spot Bond  |        |            | 9.79000   | 105.33035 | 9.79000            | 105.24830          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total EMM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For EMM01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| EMM02 On 11/03/2021 Spot Bond  |        |            | 9.64000   | 105.81372 | 9.64000            | 105.73119          |                   |            | 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  |        |            | 10.12500  | 103.76330 | 10.12500           | 103.67979          |                   |            | 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  |        |            | 10.30000  | 95.25408  | 10.30000           | 98.49878           |                   |            | 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  |        |            | 10.45000  | 106.63263 | 10.45000           | 105.92411          |                   |            | 0.00                         | 0                     | 4,676,666,200         |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>4,676,666,200</b>  |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>4,676,666,200</b>  |
| EPF001 On 19/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98205          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total EPF001 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For EPF001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| EPF002 On 28/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74756          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total EPF002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For EPF002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| EPF003 On 12/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.43059          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total EPF003 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For EPF003</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| EPFC09 On 06/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.04160          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total EPFC09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For EPFC09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| EPFC10 On 19/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79244          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total EPFC10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For EPFC10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EPFC1 On 19/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85235          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EPFC11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EPFC11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ206 On 15/10/2014 Spot Bond |        |            | 100.00000 | 100.90932 | 100.00000          | 100.10633          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQ206U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ206U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ209 On 11/06/2015 Spot Bond |        |            | 100.00000 | 57.63293  | 100.00000          | 57.08892           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQ209U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ209U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ211 On 14/11/2014 Spot Bond |        |            | 100.00000 | 93.31668  | 100.00000          | 92.62883           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQ211U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ211U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQ212 On 12/02/2015 Spot Bond |        |            | 100.00000 | 79.15106  | 100.00000          | 78.67329           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQ212U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQ212U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS01 On 18/11/2014 Spot Bond |        |            | 3.00000   | 132.45142 | 3.00000            | 130.71789          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS02 On 01/07/2015 Spot Bond |        |            | 11.49500  | 104.34000 | 11.49500           | 104.24498          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS04 On 22/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.76515          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS05 On 25/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58698          |                   |            |  | 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 09/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.10310          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS07 On 09/04/2018 Spot Bond |        |            | 10.09500  | 95.76363  | 10.09500           | 95.68637           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS08 On 04/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93781           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS08A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For EQS08A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| EQS09 On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.78609          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total EQS09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For EQS09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3A On 17/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07726          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3B On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99593          |                   |            |  | 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>      |
| ERS3C On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERS3C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERS3C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERS3C On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05826          |                   |            |  | 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>      |
| ERSA1 On 17/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37108          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90151          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93864          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.89408          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92502          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ERSA17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ERSA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90873          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ERSA18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|------------------------|
| <b>Total For ERSA18</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| ERSA1 On 17/11/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.89624          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total ERSA19 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For ERSA19</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| ES15 On 30/08/2015 Spot Bond   |        |            | 7.10500   | 101.32876 | 7.10500            | 101.27046          |                   |                             | 0.00        | 0                  | 200,000,000            |
| <b>Total ES15 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>200,000,000</b>     |
| <b>Total For ES15</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>200,000,000</b>     |
| ES18 On 20/04/2018 Spot Bond   |        |            | 7.99500   | 108.06710 | 7.99500            | 107.99768          |                   |                             | 0.00        | 0                  | 5,308,900,000          |
| <b>Total ES18 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>5,308,900,000</b>   |
| <b>Total For ES18</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>5,308,900,000</b>   |
| ES23 On 25/01/2023 Spot Bond   |        |            | 8.73000   | 109.34892 | 8.73000            | 109.27278          |                   | 292,197,465,000.00          |             | 33,470,500         | 5,112,866,900          |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>292,197,465,000.00</b>   |             | <b>33,470,500</b>  | <b>5,112,866,900</b>   |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   | <b>292,197,465,000.00</b>   |             | <b>33,470,500</b>  | <b>5,112,866,900</b>   |
| ES26 On 02/04/2026 Spot Bond   |        |            | 9.01500   | 91.85385  | 9.01500            | 91.78712           |                   | 100,968,000,000.00          |             | 11,200,000         | 11,089,700,000         |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>100,968,000,000.00</b>   |             | <b>11,200,000</b>  | <b>11,089,700,000</b>  |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>100,968,000,000.00</b>   |             | <b>11,200,000</b>  | <b>11,089,700,000</b>  |
| ES33 On 15/09/2033 Spot Bond   |        |            | 9.64500   | 81.92103  | 9.66500            | 81.70961           |                   | 4,008,462,000,000.00        |             | 415,600,000        | 129,039,900,000        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>4,008,462,000,000.00</b> |             | <b>415,600,000</b> | <b>129,039,900,000</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>4,008,462,000,000.00</b> |             | <b>415,600,000</b> | <b>129,039,900,000</b> |
| ES42 On 25/04/2042 Spot Bond   |        |            | 9.76500   | 91.78153  | 9.76500            | 91.70984           |                   | 0.00                        |             | 0                  | 25,200,000,000         |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>25,200,000,000</b>  |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 |             | <b>0</b>           | <b>25,200,000,000</b>  |
| EXX01 On 19/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97890          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total EXX01 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For EXX01</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| EXX02 On 19/05/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.98599          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total EXX02 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For EXX02</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| FIFB01 On 24/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82993          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total FIFB01 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For FIFB01</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| FIFB02 On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56507          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total FIFB02 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| <b>Total For FIFB02</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |
| FIFB03 On 26/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14690          |                   |                             | 0.00        | 0                  | 0                      |
| <b>Total FIFB03 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FIFB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC09 On 08/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91193           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC11 On 02/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.63202          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FIFC12 On 10/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42493          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FIFC12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FIFC12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR002L On 02/08/2023 Spot Bond |        |            | 100.00000 | 12.01369  | 100.00000          | 11.92659           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR002U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR002U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR003L On 02/08/2023 Spot Bond |        |            | 100.00000 | 11.69186  | 100.00000          | 11.60710           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR003U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR003U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4/ On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37874          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4f On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.80369           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4( On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.42236          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FR2A4I On 15/09/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.45139          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FR2A4D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FR2A4D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB05 On 21/12/2018 Spot Bond  |        |            | 9.51500   | 99.00788  | 9.51500            | 98.93247           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB08 On 10/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.43436          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRB08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRB09 On 10/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.43429          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRB09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest     |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total For FRB09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRB10 On 25/01/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.52075          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRB10 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRB10</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRB11 On 11/12/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 103.91622          |                   |            | 0.00        | 0                | 60,000,000        |
| <b>Total FRB11 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| <b>Total For FRB11</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b> |
| FRB12 On 02/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.70884          |                   |            | 0.00        | 0                | 40,000,000        |
| <b>Total FRB12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>40,000,000</b> |
| <b>Total For FRB12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>40,000,000</b> |
| FRB13 On 02/06/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.72056          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRB13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRB13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRB14 On 02/06/2026 Spot Bond  |        |            | 10.39000  | 100.81446 | 10.39000           | 101.49024          |                   |            | 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>          |
| FRBC2 On 21/12/2018 Spot Bond  |        |            | 11.31500  | 105.71211 | 11.31500           | 105.61678          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRBC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBC21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBC2 On 21/12/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 98.92841           |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRBC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBC22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 2.22000   | 129.97833 | 2.22000            | 130.72301          |                   |            | 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 |        |            | 2.21000   | 128.98687 | 2.21000            | 275.69590          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.40000   | 103.25454 | 2.40000            | 109.65043          |                   |            | 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 |        |            | 2.47000   | 101.52575 | 2.47000            | 158.11444          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 2.27500   | 119.31116 | 2.27500            | 215.93583          |                   |            | 0.00        | 0                | 0                 |
| <b>Total FRBI33 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRBI33</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBN0 On 15/09/2015 Spot Bond |        |            | 7.74500   | 105.90297 | 7.74500            | 105.83630          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRBN04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRBN04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRBZ0 On 30/11/2020 Spot Bond |        |            | 7.82200   | 62.92557  | 7.82200            | 62.27514           |                   |            |  | 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 |        |            | 9.45900   | 40.28278  | 9.45900            | 39.37438           |                   |            |  | 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 |        |            | 9.70000   | 38.97388  | 9.70000            | 38.06245           |                   |            |  | 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>      |
| FRC02 On 02/03/2015 Spot Bond |        |            | 100.00000 | 71.28906  | 100.00000          | 70.87379           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC03 On 27/03/2015 Spot Bond |        |            | 100.00000 | 73.73068  | 100.00000          | 73.32107           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC10 On 03/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83603          |                   |            |  | 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>      |
| FRC10 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29060          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25207          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC112 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC112</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27639          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC113 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC113</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11 On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.33152 | 7.47000            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC115 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC115</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC11 On 20/06/2017 Spot Bond |        |            | 7.47000   | 100.33152 | 7.47000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC116 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC116 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26985          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC118 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC119 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC120 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25738          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC121 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34472          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC122 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC123 On 20/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26550          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC124 On 20/09/2017 Spot Bond |        |            | 6.00000   | 100.26635 | 6.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC125</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC125 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC126 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC127 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28201          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC128 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC129</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC130 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC130</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC131 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC131</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC132 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC132</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC133 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC133</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34617          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC134 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC134</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33615          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC135 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC135</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC136 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC136</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC137 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC137</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC138 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC138</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC13 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC139 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC139</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC140 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC140</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC141 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2017 Spot Bond |        |            | 100.09221 | 17.07170  | 100.09221          | 16.94648           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24141          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.71684          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32294          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC14: On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.93337          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27036          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.00000           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27335          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24995          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25245          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC15: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32897          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/12/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24809          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 14/12/2018 Spot Bond |        |            | 13.22500  | 57.97798  | 13.22500           | 57.91584           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23412          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23441          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34692          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24489          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC16: On 31/01/2025 Spot Bond |        |            | 3.63500   | 94.76301  | 3.63500            | 97.93378           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.68699          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25535          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 21/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.99090          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 30/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.06951          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.30264           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24082          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23529          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.47761          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC17: On 20/09/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27477          |                   |            |  | 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 10/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10431          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 06/08/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46200          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 26/01/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63404          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31459          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25013          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30660          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23268          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25245          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC18: On 20/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25245          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 14/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36189          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 02/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01914          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 02/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02032          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 08/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.05185          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 08/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66840          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 20/06/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26637          |                   |            |  | 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>      |
| FRC19: On 09/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65615          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 09/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.03453          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63221          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC19: On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63686          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20: On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67157          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC200</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51182          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC201 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC201</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67157          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC202 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC202</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50543          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC203 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 06/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28809          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC204 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC204</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 06/05/2017 Spot Bond |        |            | 8.75000   | 100.46984 | 8.75000            | 101.37356          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC205 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC205</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 20/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.07932          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC206 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC206</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 20/09/2021 Spot Bond |        |            | 100.00000 | 10.99201  | 100.00000          | 10.88826           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC207 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC207</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 20/09/2021 Spot Bond |        |            | 100.00000 | 10.03475  | 100.00000          | 9.94003            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC208 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC208</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC20 On 07/10/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.88667           |                   |            |  | 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>      |
| FRC37 On 20/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27121          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC40 On 20/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26976          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC46 On 10/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53659          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC61 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49079          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC66 On 31/01/2022 Spot Bond |        |            | 3.46000   | 116.55924 | 3.46000            | 120.51271          |                   |            |  | 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>      |
| FRC67 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27450          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC68 On 20/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27716          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC69 On 31/01/2022 Spot Bond |        |            | 3.44000   | 107.62120 | 3.44000            | 120.67000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC71 On 31/01/2022 Spot Bond |        |            | 3.46000   | 104.98080 | 3.46000            | 120.51271          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC72 On 31/01/2017 Spot Bond |        |            | 2.59000   | 102.20989 | 2.59000            | 126.20861          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC74 On 20/09/2016 Spot Bond |        |            | 2.66000   | 101.40500 | 2.66000            | 133.30549          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC76 On 28/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67688          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC83 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24014          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC84 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27276          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC85 On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.32979          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRC85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC86 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.31651          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC87 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.30529          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC94 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25912          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC94A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC94A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC96 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25883          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC96A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC96A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRC97 On 20/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51921          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRC97 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRC97</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD00 On 14/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34972          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD003 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD003</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD01 On 22/12/2018 Spot Bond |        |            | 100.00000 | 9.43708   | 100.00000          | 9.36792            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD02 On 01/06/2016 Spot Bond |        |            | 100.00000 | 22.85088  | 100.00000          | 22.68340           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD04 On 04/07/2015 Spot Bond |        |            | 100.00000 | 53.60423  | 100.00000          | 66.22216           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRD09 On 26/06/2017 Spot Bond |        |            | 100.00000 | 16.85532  | 100.00000          | 16.69621           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRD09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRD09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRI15 On 14/03/2015 Spot Bond |        |            | 4.73000   | 149.08279 | 4.73000            | 147.11169          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRI15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRI15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRJ15 On 04/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19418          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRJ15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded      | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-----------------------|----------------------|
| <b>Total For FRJ15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRJ16 On 21/01/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.83221          |                   |            | 0.00        | 0                     | 0                    |
| <b>Total FRJ16 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRJ16</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRJ17 On 04/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.77647          |                   |            | 0.00        | 18,000,000,000        | 4,500,000,000        |
| <b>Total FRJ17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>18,000,000,000</b> | <b>4,500,000,000</b> |
| <b>Total For FRJ17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>18,000,000,000</b> | <b>4,500,000,000</b> |
| FRJ18 On 21/02/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.35900          |                   |            | 0.00        | 0                     | 0                    |
| <b>Total FRJ18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRJ18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRJ19 On 04/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.01906          |                   |            | 0.00        | 0                     | 0                    |
| <b>Total FRJ19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRJ19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRJ20 On 20/09/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.06146           |                   |            | 0.00        | 0                     | 0                    |
| <b>Total FRJ20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRJ20</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.79787           |                   |            | 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>             |
| FRS100 On 15/01/2024 Spot Bond |        |            | 2.11800   | 82.48673  | 2.11800            | 100.53237          |                   |            | 0.00        | 0                     | 0                    |
| <b>Total FRS100 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRS100</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRS101 On 31/01/2038 Spot Bond |        |            | 2.48000   | 100.73411 | 2.48000            | 131.99727          |                   |            | 0.00        | 0                     | 0                    |
| <b>Total FRS101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRS101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRS102 On 21/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.44794          |                   |            | 0.00        | 0                     | 0                    |
| <b>Total FRS102 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRS102</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRS103 On 23/01/2024 Spot Bond |        |            | 10.38000  | 102.11047 | 10.38000           | 102.02520          |                   |            | 0.00        | 0                     | 0                    |
| <b>Total FRS103 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| <b>Total For FRS103</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |
| FRS104 On 23/01/2024 Spot Bond |        |            | 10.38000  | 102.11047 | 10.38000           | 102.02520          |                   |            | 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>             |
| FRS105 On 10/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 108.68000          |                   |            | 0.00        | 0                     | 0                    |
| <b>Total FRS105 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>              | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS105 On 22/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12327          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS106 On 30/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55418          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS107 On 31/01/2038 Spot Bond |        |            | 2.62000   | 98.22898  | 2.62000            | 106.53829          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS108 On 07/12/2033 Spot Bond |        |            | 2.58500   | 206.09370 | 2.58500            | 206.58735          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS109 On 31/01/2038 Spot Bond |        |            | 2.59000   | 107.21533 | 2.59000            | 107.10783          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS110 On 03/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99997           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS111 On 07/12/2033 Spot Bond |        |            | 2.61500   | 205.21635 | 2.61500            | 205.70930          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS112 On 29/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70408          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS113 On 31/01/2025 Spot Bond |        |            | 2.49000   | 108.85352 | 2.49000            | 108.74526          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS114 On 31/03/2038 Spot Bond |        |            | 2.68000   | 105.51669 | 2.68000            | 105.41015          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS115 On 26/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12514          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS116 On 05/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 51.37800           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS117 On 06/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02712          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS118 On 31/01/2038 Spot Bond |        |            | 2.78500   | 103.76395 | 2.78500            | 103.47044          |                   |            |  | 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 |        |            | 2.73500   | 111.66491 | 2.73500            | 256.24184          |                   |            |  | 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>      |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 2.72000   | 124.24087 | 2.72000            | 265.54085          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS37 On 07/12/2023 Spot Bond  |        |            | 2.22000   | 128.89173 | 2.22000            | 275.49232          |                   |            |  | 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  |        |            | 2.94000   | 122.25899 | 2.94000            | 261.30033          |                   |            |  | 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  |        |            | 2.59000   | 101.55901 | 2.59000            | 127.57666          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS49 On 27/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.40069          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS51 On 31/01/2022 Spot Bond  |        |            | 2.12000   | 131.71555 | 2.12000            | 126.02621          |                   |            |  | 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>      |
| FRS56 On 19/07/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.63076          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS56 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS56</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS59 On 07/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.91885           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS59 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS59</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS62 On 04/11/2026 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.26830          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FRS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS64 On 26/01/2042 Spot Bond |        |            | 2.46000   | 106.50312 | 2.46000            | 105.11407          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS69 On 31/05/2017 Spot Bond |        |            | 104.97509 | 18.01656  | 104.97509          | 17.87868           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS73 On 12/06/2017 Spot Bond |        |            | 101.07593 | 21.95979  | 101.07593          | 21.79730           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS74 On 14/06/2017 Spot Bond |        |            | 100.44759 | 14.70530  | 100.44759          | 14.59709           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS76 On 18/06/2017 Spot Bond |        |            | 100.76967 | 20.44236  | 100.76967          | 20.29150           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS79 On 10/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS81 On 30/10/2042 Spot Bond |        |            | 2.10500   | 116.88759 | 2.10500            | 115.36628          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS82 On 21/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS85 On 31/01/2025 Spot Bond |        |            | 2.35000   | 97.17250  | 2.35000            | 110.15695          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS86 On 23/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.57831           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS87 On 31/01/2025 Spot Bond |        |            | 2.38000   | 96.90437  | 2.38000            | 109.85272          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FRS88 On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85776          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FRS88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|--------------------|
| <b>Total For FRS88</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS90 On 07/12/2023 Spot Bond |        |            | 2.42000   | 127.00654 | 2.42000            | 343.93798          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS94 On 08/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.16311          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total FRS94 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS94</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS96 On 24/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80171          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total FRS96 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS96</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS97 On 29/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total FRS97 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS97</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRS99 On 09/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82104          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total FRS99 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRS99</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX15 On 14/03/2015 Spot Bond |        |            | 6.88500   | 101.33572 | 6.88500            | 101.28008          |                   |                          | 0.00        | 0                | 100,000,000        |
| <b>Total FRX15 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| <b>Total For FRX15</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>100,000,000</b> |
| FRX16 On 15/09/2016 Spot Bond |        |            | 7.95500   | 100.53564 | 7.95500            | 100.47067          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total FRX16 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX16</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX17 On 15/09/2017 Spot Bond |        |            | 8.40000   | 100.74013 | 8.40000            | 100.67146          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total FRX17 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX17</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX18 On 14/04/2018 Spot Bond |        |            | 8.63500   | 110.57732 | 8.63500            | 110.50072          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total FRX18 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX18</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX19 On 15/11/2019 Spot Bond |        |            | 9.17000   | 102.82324 | 9.17000            | 102.74811          |                   | 31,178,000,000.00        |             | 3,400,000        | 793,400,000        |
| <b>Total FRX19 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>31,178,000,000.00</b> |             | <b>3,400,000</b> | <b>793,400,000</b> |
| <b>Total For FRX19</b>        |        |            |           |           |                    |                    |                   | <b>31,178,000,000.00</b> |             | <b>3,400,000</b> | <b>793,400,000</b> |
| FRX20 On 01/10/2020 Spot Bond |        |            | 9.39000   | 97.23682  | 9.39000            | 97.16331           |                   |                          | 0.00        | 0                | 0                  |
| <b>Total FRX20 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For FRX20</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| FRX23 On 28/02/2023 Spot Bond |        |            | 9.94000   | 88.47664  | 9.94000            | 88.40554           |                   |                          | 0.00        | 0                | 0                  |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|----------------------|--------------------|
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FRX24 On 10/12/2024 Spot Bond |        |            | 9.88500   | 108.90901 | 9.88500            | 108.82292          |                   |                             | 0.00                 | 0                    | 0                  |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FRX26 On 01/10/2026 Spot Bond |        |            | 10.19500  | 96.92344  | 10.19500           | 95.30217           |                   |                             | 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> |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.62500  | 92.51991  | 10.62500           | 92.44186           |                   | 63,750,000,000,000.00       | 6,000,000,000        | 3,000,000,000        |                    |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>3,750,000,000,000.00</b> | <b>6,000,000,000</b> | <b>3,000,000,000</b> |                    |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   | <b>3,750,000,000,000.00</b> | <b>6,000,000,000</b> | <b>3,000,000,000</b> |                    |
| FRX45 On 14/04/2045 Spot Bond |        |            | 10.40000  | 81.78928  | 10.40000           | 81.72133           |                   |                             | 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>           |
| FS1A2 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20747          |                   |                             | 0.00                 | 0                    | 0                  |
| <b>Total FS1A2 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FS1A2</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FS1A3 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21494          |                   |                             | 0.00                 | 0                    | 0                  |
| <b>Total FS1A3 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FS1A3</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FS1A4 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21792          |                   |                             | 0.00                 | 0                    | 0                  |
| <b>Total FS1A4 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FS1A4</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FS1A5 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22531          |                   |                             | 0.00                 | 0                    | 0                  |
| <b>Total FS1A5 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FS1A5</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FS1B1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23718          |                   |                             | 0.00                 | 0                    | 0                  |
| <b>Total FS1B1 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FS1B1</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FS1C1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24607          |                   |                             | 0.00                 | 0                    | 0                  |
| <b>Total FS1C1 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FS1C1</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FS1D1 On 20/03/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28457          |                   |                             | 0.00                 | 0                    | 0                  |
| <b>Total FS1D1 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| <b>Total For FS1D1</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |
| FS2A1 On 20/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                             | 0.00                 | 0                    | 0                  |
| <b>Total FS2A1 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>             | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For FS2A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A2 On 20/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.81233          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A3 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84805          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A4 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.85644          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2A5 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88026          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2B1 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91604          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2C1 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94584          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total FS2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For FS2C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| FS2D1 On 20/08/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07685          |                   |            |  | 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>      |
| GBL01 On 15/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.94245          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GBL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GBL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GFC03 On 10/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23600          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GFC03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GFC03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GFC04 On 11/04/2017 Spot Bond |        |            | 9.28000   | 100.32382 | 9.28000            | 100.24926          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GFC04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GFC04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GOVEX On 09/05/2047 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GOVEX1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVEX1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| GPT30 On 06/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01967          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total GPT30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest     |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For GPT30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRB96 On 27/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.59324           |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRB96 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRB96</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRDB1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRDB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRDB1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRDC1 On 10/01/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRDC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRDC1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33579          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRH1A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRH1A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36429          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRH1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRH1A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRH1A On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41937          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRH1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRH1A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRH1B On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48771          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRH1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRH1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRH1C On 25/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58258          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRH1C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRH1C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRH1Y On 25/10/2039 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRH1YU SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRH1YU</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT01 On 08/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.53025          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| <b>Total For GRT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |
| GRT02 On 13/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.78313          |                   |            |  | 0.00        | 0                | 90,000,000        |
| <b>Total GRT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>90,000,000</b> |
| <b>Total For GRT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>90,000,000</b> |
| GRT03 On 15/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59568          |                   |            |  | 0.00        | 0                | 0                 |
| <b>Total GRT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------|
| <b>Total For GRT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| GRT04 On 15/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.54932          |                   |            |  | 0.00        | 0                    | 0             |
| <b>Total GRT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For GRT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| GRT05 On 25/01/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.62896          |                   |            |  | 0.00        | 0                    | 0             |
| <b>Total GRT05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For GRT05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| GRT06 On 11/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.46299          |                   |            |  | 0.00        | 1,088,400,000        | 0             |
| <b>Total GRT06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,088,400,000</b> | <b>0</b>      |
| <b>Total For GRT06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,088,400,000</b> | <b>0</b>      |
| GRT07 On 21/02/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.93566          |                   |            |  | 0.00        | 0                    | 0             |
| <b>Total GRT07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For GRT07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| GRT08 On 24/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.16726          |                   |            |  | 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>      |
| GRX01 On 30/06/2032 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 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>      |
| GSIS02 On 24/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73150          |                   |            |  | 0.00        | 0                    | 0             |
| <b>Total GSIS02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For GSIS02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| GSIS03 On 26/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12988          |                   |            |  | 0.00        | 0                    | 0             |
| <b>Total GSIS03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For GSIS03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| GSIZ16 On 23/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.12684          |                   |            |  | 0.00        | 653,000,000          | 0             |
| <b>Total GSIZ16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>653,000,000</b>   | <b>0</b>      |
| <b>Total For GSIZ16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>653,000,000</b>   | <b>0</b>      |
| HCH01 On 25/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.74017          |                   |            |  | 0.00        | 0                    | 0             |
| <b>Total HCH01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For HCH01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| HILB01 On 18/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.87800          |                   |            |  | 0.00        | 0                    | 0             |
| <b>Total HILB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For HILB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| HILB02 On 13/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37887          |                   |            |  | 0.00        | 0                    | 0             |
| <b>Total HILB02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For HILB02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB03 On 02/05/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.21201          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILB03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILB03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILB04 On 01/11/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28373          |                   |            |  | 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>      |
| HILC14 On 24/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14322          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILC14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HILC15 On 07/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.97368          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HILC15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HILC15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B5 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HM1B6 On 19/07/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HM1B6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HM1B6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2046 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.54388          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1B On 19/07/2015 Spot Bond  |        |            | 7.75973   | 102.38289 | 7.75973            | 96.36151           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1B9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1B9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2045 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total HMS1C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For HMS1C2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.61460          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1C4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1C On 19/07/2015 Spot Bond |        |            | 8.75910   | 102.11961 | 8.75910            | 104.41639          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1C5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1C5</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1D2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.70550          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1D4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1D4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1D On 19/07/2015 Spot Bond |        |            | 9.20899   | 102.21567 | 9.20899            | 104.41639          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1D5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1D5</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1E On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1E2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1E2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1E On 19/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.81659          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1E4 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1E4</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1F On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1F2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1F2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HMS1G On 19/07/2045 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0             |
| <b>Total HMS1G2 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HMS1G2</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HPF01 On 17/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63323          |                   |            | 0.00        | 0                | 0             |
| <b>Total HPF01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HPF01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HPF02 On 15/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.80343          |                   |            | 0.00        | 0                | 0             |
| <b>Total HPF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For HPF02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| HPF03 On 15/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86887          |                   |            | 0.00        | 0                | 0             |
| <b>Total HPF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded      | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|---------------|
| <b>Total For HPF03</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| HPF04 On 17/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22749          |                   |                               | 0.00                  | 0                     | 0             |
| <b>Total HPF04 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For HPF04</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| HPF05 On 17/02/2017 Spot Bond |        |            | 9.31000   | 102.52744 | 9.31000            | 102.45142          |                   |                               | 0.00                  | 0                     | 0             |
| <b>Total HPF05 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| <b>Total For HPF05</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>              | <b>0</b>      |
| HWAY2 On 31/07/2020 Spot Bond |        |            | 8.37000   | 108.00717 | 8.37000            | 107.93499          |                   | 41,013,000,000.00             | 4,900,000             | 3,895,645,000         |               |
| <b>Total HWAY20 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>41,013,000,000.00</b>      | <b>4,900,000</b>      | <b>3,895,645,000</b>  |               |
| <b>Total For HWAY20</b>       |        |            |           |           |                    |                    |                   | <b>41,013,000,000.00</b>      | <b>4,900,000</b>      | <b>3,895,645,000</b>  |               |
| HWAY2 On 07/12/2023 Spot Bond |        |            | 2.00000   | 131.00459 | 2.00000            | 280.01334          |                   | 90,800,000,000,000.00         | 45,400,000,000        | 32,400,000,000        |               |
| <b>Total HWAY23 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>90,800,000,000,000.00</b>  | <b>45,400,000,000</b> | <b>32,400,000,000</b> |               |
| <b>Total For HWAY23</b>       |        |            |           |           |                    |                    |                   | <b>90,800,000,000,000.00</b>  | <b>45,400,000,000</b> | <b>32,400,000,000</b> |               |
| HWAY2 On 07/12/2024 Spot Bond |        |            | 2.02000   | 133.66182 | 2.02000            | 285.69253          |                   | 65,650,000,000,000.00         | 32,500,000,000        | 13,500,000,000        |               |
| <b>Total HWAY24 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>65,650,000,000,000.00</b>  | <b>32,500,000,000</b> | <b>13,500,000,000</b> |               |
| <b>Total For HWAY24</b>       |        |            |           |           |                    |                    |                   | <b>65,650,000,000,000.00</b>  | <b>32,500,000,000</b> | <b>13,500,000,000</b> |               |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 9.61000   | 98.49601  | 9.61000            | 98.42066           |                   | 115,331,532,000,000.00        | 12,001,200,000        | 8,533,600,000         |               |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>115,331,532,000,000.00</b> | <b>12,001,200,000</b> | <b>8,533,600,000</b>  |               |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   | <b>115,331,532,000,000.00</b> | <b>12,001,200,000</b> | <b>8,533,600,000</b>  |               |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 9.53500   | 99.10014  | 9.53500            | 99.02492           |                   | 85,815,000,000,000.00         | 9,000,000,000         | 3,000,000,000         |               |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>85,815,000,000,000.00</b>  | <b>9,000,000,000</b>  | <b>3,000,000,000</b>  |               |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   | <b>85,815,000,000,000.00</b>  | <b>9,000,000,000</b>  | <b>3,000,000,000</b>  |               |
| HWF01 On 26/03/2015 Spot Bond |        |            | 100.00000 | 81.79775  | 100.00000          | 81.25000           |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total HWF01U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For HWF01U</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| HWF02 On 30/09/2016 Spot Bond |        |            | 100.00000 | 21.28235  | 100.00000          | 21.12636           |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total HWF02U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For HWF02U</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| HWF03 On 09/10/2014 Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000          | 98.38275           |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total HWF03U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For HWF03U</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| HWF04 On 09/10/2015 Spot Bond |        |            | 100.00000 | 44.17507  | 100.00000          | 43.85480           |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total HWF04U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| <b>Total For HWF04U</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |
| HWF05 On 09/10/2016 Spot Bond |        |            | 100.00000 | 21.77138  | 100.00000          | 21.61353           |                   | 0.00                          | 0                     | 0                     |               |
| <b>Total HWF05U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>              |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value                | Contracts Traded       | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|----------------------|------------------------|---------------|
| <b>Total For HWF05U</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>               | <b>0</b>      |
| HWF06 On 20/11/2016 Spot Bond |        |            | 100.00000 | 15.04244  | 100.00000          | 14.93338           |                   |                             | 0.00                 | 0                      | 0             |
| <b>Total HWF06U SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>               | <b>0</b>      |
| <b>Total For HWF06U</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>               | <b>0</b>      |
| HWF07 On 26/03/2015 Spot Bond |        |            | 100.00000 | 83.11163  | 100.00000          | 82.55508           |                   |                             | 0.00                 | 0                      | 0             |
| <b>Total HWF07U SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>               | <b>0</b>      |
| <b>Total For HWF07U</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>               | <b>0</b>      |
| I2025 On 31/01/2025 Spot Bond |        |            | 1.74000   | 116.66138 | 1.74000            | 116.55241          |                   | 440,622,636,000.00          | 253,231,400          | 112,266,537,400        |               |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>440,622,636,000.00</b>   | <b>253,231,400</b>   | <b>112,266,537,400</b> |               |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>440,622,636,000.00</b>   | <b>253,231,400</b>   | <b>112,266,537,400</b> |               |
| I2038 On 31/01/2038 Spot Bond |        |            | 1.86000   | 122.27914 | 1.86000            | 122.16374          |                   | 2,568,236,292,000.00        | 1,380,772,200        | 99,606,128,800         |               |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,568,236,292,000.00</b> | <b>1,380,772,200</b> | <b>99,606,128,800</b>  |               |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   | <b>2,568,236,292,000.00</b> | <b>1,380,772,200</b> | <b>99,606,128,800</b>  |               |
| I2046 On 31/03/2046 Spot Bond |        |            | 1.86000   | 123.24971 | 1.86000            | 123.13319          |                   | 108,100,968,000.00          | 58,118,800           | 54,310,293,500         |               |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>108,100,968,000.00</b>   | <b>58,118,800</b>    | <b>54,310,293,500</b>  |               |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   | <b>108,100,968,000.00</b>   | <b>58,118,800</b>    | <b>54,310,293,500</b>  |               |
| I2050 On 31/12/2050 Spot Bond |        |            | 1.93000   | 130.91061 | 1.93000            | 130.78633          |                   | 9,867,477,032,000.00        | 5,112,682,400        | 43,952,686,200         |               |
| <b>Total I2050 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>9,867,477,032,000.00</b> | <b>5,112,682,400</b> | <b>43,952,686,200</b>  |               |
| <b>Total For I2050</b>        |        |            |           |           |                    |                    |                   | <b>9,867,477,032,000.00</b> | <b>5,112,682,400</b> | <b>43,952,686,200</b>  |               |
| IBC01 On 16/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.85000           |                   | 0.00                        | 0                    | 0                      |               |
| <b>Total IBC01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |               |
| <b>Total For IBC01</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |               |
| IBL11 On 12/03/2015 Spot Bond |        |            | 7.63500   | 101.83078 | 7.63500            | 101.76895          |                   | 0.00                        | 0                    | 0                      |               |
| <b>Total IBL11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |               |
| <b>Total For IBL11</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |               |
| IBL13 On 12/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98463          |                   | 0.00                        | 9,400,000,000        | 4,700,000,000          |               |
| <b>Total IBL13 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>9,400,000,000</b> | <b>4,700,000,000</b>   |               |
| <b>Total For IBL13</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>9,400,000,000</b> | <b>4,700,000,000</b>   |               |
| IBL14 On 28/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.90568          |                   | 0.00                        | 0                    | 0                      |               |
| <b>Total IBL14 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |               |
| <b>Total For IBL14</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |               |
| IBL21 On 15/03/2016 Spot Bond |        |            | 8.43500   | 101.97305 | 8.43500            | 101.90326          |                   | 0.00                        | 0                    | 0                      |               |
| <b>Total IBL21 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |               |
| <b>Total For IBL21</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |               |
| IBL22 On 15/03/2018 Spot Bond |        |            | 8.18000   | 105.90525 | 8.18000            | 105.83490          |                   | 0.00                        | 0                    | 0                      |               |
| <b>Total IBL22 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>             | <b>0</b>               |               |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total For IBL22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IBL28 On 18/08/2016 Spot Bond |        |            | 8.25500   | 101.11035 | 8.25500            | 101.04370          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IBL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IBL32 On 03/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13839          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IBL32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IBL33 On 03/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20368          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IBL33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IBL34 On 31/01/2017 Spot Bond |        |            | 1.43000   | 101.64078 | 1.43000            | 129.53550          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IBL34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IBL36 On 31/01/2022 Spot Bond |        |            | 2.19000   | 104.26648 | 2.19000            | 130.98197          |                   |            |  | 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>           |
| IBL37 On 02/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26978          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IBL37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IBL38 On 02/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08877          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IBL38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IBL39 On 02/04/2018 Spot Bond |        |            | 8.30000   | 101.47842 | 8.30000            | 101.41043          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IBL39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IBL40 On 15/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.73644          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IBL40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IBL42 On 15/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40279          |                   |            |  | 0.00        | 1,400,000,000        | 700,000,000        |
| <b>Total IBL42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,400,000,000</b> | <b>700,000,000</b> |
| <b>Total For IBL42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,400,000,000</b> | <b>700,000,000</b> |
| IBL43 On 15/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.22785          |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IBL43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| <b>Total For IBL43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |
| IBL45 On 21/12/2018 Spot Bond |        |            | 8.94500   | 99.06342  | 8.94500            | 98.99238           |                   |            |  | 0.00        | 0                    | 0                  |
| <b>Total IBL45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                    | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|--------------------|
| <b>Total For IBL45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| IBL46 On 15/01/2020 Spot Bond |        |            | 8.97000   | 94.51133  | 8.97000            | 94.44375           |                   |            | 14,352,000,000.00        | 1,600,000        | 1,600,000          |
| <b>Total IBL46 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,352,000,000.00</b> | <b>1,600,000</b> | <b>1,600,000</b>   |
| <b>Total For IBL46</b>        |        |            |           |           |                    |                    |                   |            | <b>14,352,000,000.00</b> | <b>1,600,000</b> | <b>1,600,000</b>   |
| IBL48 On 19/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.57922          |                   |            | 0.00                     | 0                | 500,000,000        |
| <b>Total IBL48 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For IBL48</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>500,000,000</b> |
| IBL49 On 02/04/2018 Spot Bond |        |            | 8.38000   | 96.97327  | 8.38000            | 96.90769           |                   |            | 0.00                     | 0                | 0                  |
| <b>Total IBL49 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL49</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| IBL50 On 02/08/2020 Spot Bond |        |            | 9.44000   | 100.10949 | 9.44000            | 100.01137          |                   |            | 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>           |
| IBL52 On 31/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20271          |                   |            | 0.00                     | 0                | 0                  |
| <b>Total IBL52 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL52</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| IBL53 On 31/07/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23763          |                   |            | 0.00                     | 0                | 0                  |
| <b>Total IBL53 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL53</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| IBL54 On 31/07/2016 Spot Bond |        |            | 7.90000   | 100.22274 | 7.90000            | 100.15946          |                   |            | 0.00                     | 0                | 0                  |
| <b>Total IBL54 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL54</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| IBL55 On 31/07/2018 Spot Bond |        |            | 8.72500   | 99.49535  | 8.72500            | 99.42611           |                   |            | 0.00                     | 0                | 0                  |
| <b>Total IBL55 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL55</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| IBL56 On 31/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36823          |                   |            | 0.00                     | 0                | 0                  |
| <b>Total IBL56 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL56</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| IBL57 On 13/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96920          |                   |            | 0.00                     | 0                | 0                  |
| <b>Total IBL57 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL57</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| IBL58 On 13/02/2017 Spot Bond |        |            | 7.95000   | 102.43482 | 7.95000            | 102.36975          |                   |            | 0.00                     | 0                | 0                  |
| <b>Total IBL58 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| <b>Total For IBL58</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |
| IBL59 On 17/02/2019 Spot Bond |        |            | 8.68500   | 103.10581 | 8.68500            | 103.03439          |                   |            | 0.00                     | 0                | 0                  |
| <b>Total IBL59 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IBL59</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 9.83000   | 103.93230 | 9.83000            | 103.85103          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL60 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL60</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL61 On 31/03/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00893          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL62 On 24/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.34252          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL63 On 29/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.26025          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL63 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL63</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL64 On 29/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.28732          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IBL64 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IBL64</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IBL65 On 29/07/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.31425          |                   |            |  | 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>      |
| IDC01L On 08/11/2026 Spot Bond |        |            | 100.00000 | 0.00552   | 100.00000          | 0.00549            |                   |            |  | 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>      |
| IDCG01 On 22/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46653          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG02 On 22/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43181          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCG03 On 22/10/2020 Spot Bond |        |            | 9.04000   | 100.59259 | 9.04000            | 100.51971          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCG03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP01 On 19/04/2015 Spot Bond |        |            | 5.00000   | 102.32036 | 5.00000            | 102.27895          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP02 On 19/04/2015 Spot Bond |        |            | 5.00000   | 102.32036 | 5.00000            | 102.27895          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IDCP02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP03 On 31/01/2017 Spot Bond |        |            | 5.00000   | 100.90319 | 5.00000            | 100.86257          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP04 On 19/10/2017 Spot Bond |        |            | 5.00000   | 102.32036 | 5.00000            | 102.27895          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDCP05 On 14/03/2018 Spot Bond |        |            | 4.00000   | 100.24099 | 4.00000            | 100.20809          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDCP05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDCP05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDW01L On 30/06/2016 Spot Bond |        |            | 100.00000 | 30.27839  | 100.00000          | 29.99568           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDW01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDW01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDW02L On 30/06/2016 Spot Bond |        |            | 100.00000 | 30.05594  | 100.00000          | 29.77531           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDW02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDW02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IDW03L On 30/06/2016 Spot Bond |        |            | 100.00000 | 30.05594  | 100.00000          | 29.77531           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IDW03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IDW03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IFM01 On 31/03/2016 Spot Bond  |        |            | 9.20000   | 104.68234 | 9.20000            | 104.60477          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IFM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IFM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IHL01 On 29/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.09086          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IHL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IHL02 On 29/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.09086          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IHL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IHL03 On 17/05/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.07730          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IHL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IKH1D On 09/12/2028 Spot Bond  |        |            | 100.00000 | 7.69846   | 100.00000          | 7.64204            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IKH1D SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IKH1D</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IM1001 On 10/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87672          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IM1001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IM1001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IM1002 On 12/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17984          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IM1002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IM1002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN04 On 15/03/2015 Spot Bond   |        |            | 9.18500   | 100.40729 | 9.18500            | 100.33448          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN04 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN04</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN09 On 01/02/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.00552          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN09 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN09</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN191U On 16/05/2017 Spot Bond |        |            | 100.00000 | 9.72102   | 100.00000          | 9.65054            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN191U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN191U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN253U On 04/07/2015 Spot Bond |        |            | 100.00000 | 53.60423  | 100.00000          | 66.22216           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN253U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN253U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN262U On 15/01/2015 Spot Bond |        |            | 100.00000 | 78.32618  | 100.00000          | 77.82516           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN262U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN262U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN268U On 11/12/2014 Spot Bond |        |            | 100.00000 | 84.68677  | 100.00000          | 84.10138           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN268U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN268U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN269U On 25/07/2017 Spot Bond |        |            | 100.00000 | 10.18637  | 100.00000          | 9.78160            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN269U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN269U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN441U On 07/10/2014 Spot Bond |        |            | 100.00000 | 101.22891 | 100.00000          | 100.40591          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN441U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN441U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN442U On 14/10/2014 Spot Bond |        |            | 100.00000 | 99.32917  | 100.00000          | 98.53665           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN442U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN442U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN443U On 21/10/2014 Spot Bond |        |            | 100.00000 | 97.52344  | 100.00000          | 96.75955           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN443U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN443U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN445U On 04/11/2014 Spot Bond |        |            | 100.00000 | 94.05814  | 100.00000          | 91.93955           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN445U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IN445U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN446U On 11/11/2014 Spot Bond |        |            | 100.00000 | 96.00000  | 100.00000          | 95.18555           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN446U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN446U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN448U On 25/11/2014 Spot Bond |        |            | 100.00000 | 87.69237  | 100.00000          | 85.83972           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN448U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN448U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN470U On 21/10/2014 Spot Bond |        |            | 100.00000 | 96.05263  | 100.00000          | 95.30026           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN470U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN470U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN471U On 28/10/2014 Spot Bond |        |            | 100.00000 | 94.31525  | 100.00000          | 93.58974           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN471U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN471U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IN472U On 04/11/2014 Spot Bond |        |            | 100.00000 | 92.63959  | 100.00000          | 91.93955           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IN472U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IN472U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA441 On 07/10/2014 Spot Bond |        |            | 6.25000   | 99.98288  | 6.25000            | 99.88028           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA441 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA441</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA442 On 14/10/2014 Spot Bond |        |            | 6.25000   | 99.86320  | 6.25000            | 99.76085           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA442 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA442</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA443 On 21/10/2014 Spot Bond |        |            | 6.25000   | 99.74381  | 6.25000            | 99.64170           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA443 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA443</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA444 On 28/10/2014 Spot Bond |        |            | 6.35000   | 99.61872  | 6.35000            | 99.51524           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA444 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA444</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA445 On 04/11/2014 Spot Bond |        |            | 6.35000   | 99.49801  | 6.35000            | 99.39478           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA446 On 11/11/2014 Spot Bond |        |            | 6.35000   | 99.37760  | 6.35000            | 99.27462           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA446 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA446</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA448 On 25/11/2014 Spot Bond |        |            | 6.40000   | 99.13091  | 6.40000            | 99.02763           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA448 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For INA448</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INA450 On 09/12/2014 Spot Bond |        |            | 6.40000   | 98.89026  | 6.40000            | 98.78749           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INA450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INA450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING114 On 31/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.02647          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING115 On 31/03/2016 Spot Bond |        |            | 11.24516  | 101.13219 | 11.24516           | 100.74825          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING116 On 31/03/2016 Spot Bond |        |            | 11.24516  | 99.90402  | 11.24516           | 99.86093           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING132 On 22/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26339          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING135 On 10/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.67001          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING138 On 22/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25877          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING153 On 03/04/2017 Spot Bond |        |            | 6.50000   | 100.05273 | 6.50000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING161 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.26261          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING196 On 30/06/2027 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.43341           |                   |            |  | 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>      |
| ING204 On 13/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.36360          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING211 On 12/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49975          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded     | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|---------------|
| <b>Total For ING211</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| ING228 On 22/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25245          |                   |            | 0.00        | 1,130,800,000        | 0             |
| <b>Total ING228 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,130,800,000</b> | <b>0</b>      |
| <b>Total For ING228</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>1,130,800,000</b> | <b>0</b>      |
| ING232 On 04/10/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93648           |                   |            | 0.00        | 0                    | 0             |
| <b>Total ING232 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For ING232</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| ING235 On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19705          |                   |            | 0.00        | 0                    | 0             |
| <b>Total ING235 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For ING235</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| ING236 On 20/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19256          |                   |            | 0.00        | 0                    | 0             |
| <b>Total ING236 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For ING236</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| ING241 On 03/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.05317          |                   |            | 0.00        | 0                    | 0             |
| <b>Total ING241 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For ING241</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| ING242 On 10/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93693          |                   |            | 0.00        | 0                    | 0             |
| <b>Total ING242 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For ING242</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| ING243 On 18/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83343          |                   |            | 0.00        | 0                    | 0             |
| <b>Total ING243 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For ING243</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| ING244 On 18/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82406          |                   |            | 0.00        | 0                    | 0             |
| <b>Total ING244 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For ING244</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| ING251 On 12/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39473          |                   |            | 0.00        | 0                    | 0             |
| <b>Total ING251 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For ING251</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| ING254 On 28/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.31452          |                   |            | 0.00        | 0                    | 0             |
| <b>Total ING254 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For ING254</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| ING257 On 22/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77178          |                   |            | 0.00        | 0                    | 0             |
| <b>Total ING257 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| <b>Total For ING257</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |
| ING263 On 15/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.36981          |                   |            | 0.00        | 0                    | 0             |
| <b>Total ING263 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>             | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For ING263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING270 On 18/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.28356          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING270 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING270</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| ING89 On 31/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.08050          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total ING89 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For ING89</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INGR02 On 28/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64539          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INGR02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INGR02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INGR04 On 08/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.85863          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INGR04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INGR04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INGR05 On 07/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.39493           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total INGR05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For INGR05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| INLV01 On 12/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45449          |                   |            |  | 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>      |
| IP271U On 09/10/2014 Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000          | 98.38275           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IP271U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IP271U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF01 On 13/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.81029          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF02 On 13/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.63869          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF03 On 13/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.66083          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF06 On 13/04/2017 Spot Bond  |        |            | 8.94500   | 103.90744 | 8.94500            | 103.83293          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IPF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IPF07 On 01/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.03772          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IPF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|----------------------|
| <b>Total For IPF07</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF08 On 01/07/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.03873          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total IPF08 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPF08</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPF09 On 01/07/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.03944          |                   |                          | 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>             |
| IPFC02 On 15/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33764          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total IPFC02 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPFC02</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL10 On 20/05/2021 Spot Bond  |        |            | 9.59000   | 102.45848 | 9.59000            | 102.38028          |                   |                          | 0.00        | 0                | 1,000,000,000        |
| <b>Total IPL10 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For IPL10</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>1,000,000,000</b> |
| IPL5 On 28/09/2015 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.32328          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total IPL5 SPOT</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL5</b>          |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL6 On 28/09/2017 Spot Bond   |        |            | 8.83000   | 102.65256 | 8.83000            | 102.57907          |                   | 27,373,000,000.00        |             | 3,100,000        | 1,503,100,000        |
| <b>Total IPL6 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>27,373,000,000.00</b> |             | <b>3,100,000</b> | <b>1,503,100,000</b> |
| <b>Total For IPL6</b>          |        |            |           |           |                    |                    |                   | <b>27,373,000,000.00</b> |             | <b>3,100,000</b> | <b>1,503,100,000</b> |
| IPL7 On 05/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.94178           |                   |                          | 0.00        | 0                | 0                    |
| <b>Total IPL7 SPOT</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL7</b>          |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL8 On 10/10/2020 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.85795           |                   |                          | 0.00        | 0                | 0                    |
| <b>Total IPL8 SPOT</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL8</b>          |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IPL9 On 20/05/2021 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.22196          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total IPL9 SPOT</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IPL9</b>          |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IV012 On 26/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97259          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total IV012 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IV012</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IV013 On 22/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.26828          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total IV013 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For IV013</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| IV014 On 22/06/2015 Spot Bond  |        |            | 8.81500   | 104.19281 | 8.81500            | 104.11917          |                   |                          | 0.00        | 0                | 0                    |
| <b>Total IV014 SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IV014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV015 On 20/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.94295          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV015 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV015</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV016 On 06/12/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.61056          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV016 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV016</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV017 On 31/01/2022 Spot Bond  |        |            | 3.28000   | 97.07472  | 3.28000            | 124.76262          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV017 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV017</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV019 On 31/03/2028 Spot Bond  |        |            | 3.65000   | 138.65039 | 3.65000            | 138.49916          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV019 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV019</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV022 On 02/04/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.02157          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV022 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV022</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV023 On 11/07/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.77643           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV023 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV023</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV024 On 27/07/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82800          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV024 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV024</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV025 On 12/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.49852          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV025 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV025</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV026 On 27/09/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.09363          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV026 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV026</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV030 On 31/01/2025 Spot Bond  |        |            | 3.74000   | 96.27025  | 3.74000            | 97.00457           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV030 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV030A On 31/01/2025 Spot Bond |        |            | 3.74000   | 96.18999  | 3.74000            | 102.09226          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV030A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IV030A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IV031 On 11/03/2025 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54898          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IV031 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For IV031</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV032 On 14/08/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.23240          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IV032 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV032</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV08 On 30/04/2018 Spot Bond   |        |            | 10.56500  | 115.13762 | 10.56500           | 115.04103          |                   |            | 0.00        | 0                | 300,000,000        |
| <b>Total IV08 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| <b>Total For IV08</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>300,000,000</b> |
| IV09 On 30/04/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.86678          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IV09 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV09</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV19A On 31/03/2028 Spot Bond  |        |            | 3.75000   | 137.12136 | 3.75000            | 136.97069          |                   |            | 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>           |
| IV440U On 02/10/2014 Spot Bond |        |            | 100.00000 | 98.91599  | 100.00000          | 99.72678           |                   |            | 0.00        | 0                | 0                  |
| <b>Total IV440U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV440U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV442U On 16/10/2014 Spot Bond |        |            | 100.00000 | 98.79942  | 100.00000          | 98.01530           |                   |            | 0.00        | 0                | 0                  |
| <b>Total IV442U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV442U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV443U On 23/10/2014 Spot Bond |        |            | 100.00000 | 96.98896  | 100.00000          | 96.23320           |                   |            | 0.00        | 0                | 0                  |
| <b>Total IV443U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV443U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV444U On 30/10/2014 Spot Bond |        |            | 100.00000 | 95.26711  | 100.00000          | 94.53802           |                   |            | 0.00        | 0                | 0                  |
| <b>Total IV444U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV444U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV445U On 06/11/2014 Spot Bond |        |            | 100.00000 | 92.17172  | 100.00000          | 97.56098           |                   |            | 0.00        | 0                | 0                  |
| <b>Total IV445U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV445U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IV446U On 13/11/2014 Spot Bond |        |            | 100.00000 | 95.93504  | 100.00000          | 93.72116           |                   |            | 0.00        | 0                | 0                  |
| <b>Total IV446U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IV446U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVA02A On 17/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.39470          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IVA02A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVA02A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVA03A On 17/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79914          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IVA03A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For IVA03A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA441 On 09/10/2014 Spot Bond |        |            | 6.25000   | 99.94866  | 6.25000            | 99.84613           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA441 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA441</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA442 On 16/10/2014 Spot Bond |        |            | 6.25000   | 99.82906  | 6.25000            | 99.72678           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA442 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA442</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA449 On 04/12/2014 Spot Bond |        |            | 6.40000   | 98.97607  | 6.40000            | 98.87312           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA449 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA449</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVA450 On 11/12/2014 Spot Bond |        |            | 6.40000   | 98.85598  | 6.40000            | 98.75327           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVA450 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVA450</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC002 On 12/02/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.13765          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC005 On 27/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.93137          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC005 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC005</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC006 On 28/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67349          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC007 On 04/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94465           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC014 On 20/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84457          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC014 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC014</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC015 On 22/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93516          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC015 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC015</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC016 On 31/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66286          |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC016 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC016</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC017 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.80174           |                   |            | 0.00        | 0                | 0             |
| <b>Total IVC017 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For IVC017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC018 On 12/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.80040           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC019 On 12/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.79772           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC020 On 12/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.80979           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC021 On 19/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53377          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC022 On 29/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35029          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC023 On 19/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.29817          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC024 On 15/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98761          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC025 On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.72573          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC026 On 26/02/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71852          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC027 On 03/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99994           |                   |            |  | 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>      |
| IVC028 On 09/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89570           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For IVC028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| IVC029 On 24/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41031          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total IVC029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For IVC029</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC030 On 29/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.20640          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IVC030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVC030</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC032 On 19/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27742          |                   |            | 0.00        | 0                | 500,000,000        |
| <b>Total IVC032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| <b>Total For IVC032</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>500,000,000</b> |
| IVC033 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01301          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IVC033 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVC033</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC034 On 30/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01464          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC035 On 30/06/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.01463          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IVC035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVC035</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC036 On 16/07/2019 Spot Bond |        |            | 9.28500   | 108.78311 | 9.28500            | 101.98750          |                   |            | 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 | 20.62298  | 100.00000          | 20.39122           |                   |            | 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 | 13.04337  | 100.00000          | 12.87205           |                   |            | 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>           |
| IVC039 On 17/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45867          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IVC039 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVC039</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC040 On 24/07/2021 Spot Bond |        |            | 9.46000   | 107.84697 | 9.46000            | 101.23540          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC041 On 29/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37709          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IVC041 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVC041</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC042 On 14/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00865          |                   |            | 0.00        | 0                | 0                  |
| <b>Total IVC042 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For IVC042</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVC043 On 15/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35452          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IVC043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVC043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| IVF57U On 12/02/2015 Spot Bond |        |            | 100.00000 | 92.24988  | 100.00000          | 91.57157           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total IVF57U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For IVF57U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| JDG01 On 30/10/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.37796          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total JDG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For JDG01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| JDG02U On 22/01/2015 Spot Bond |        |            | 100.00000 | 97.35014  | 100.00000          | 96.59548           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total JDG02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For JDG02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| JDG03 On 15/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35425          |                   |            |  | 0.00        | 0                | 700,000,000        |
| <b>Total JDG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b> |
| <b>Total For JDG03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>700,000,000</b> |
| JDG03U On 21/02/2016 Spot Bond |        |            | 100.00000 | 36.63574  | 100.00000          | 36.37013           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total JDG03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For JDG03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| JDG04 On 15/04/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.11268          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total JDG04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For JDG04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| JDG07U On 14/11/2014 Spot Bond |        |            | 100.00000 | 90.34653  | 100.00000          | 89.68059           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total JDG07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For JDG07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| JDG08U On 28/11/2014 Spot Bond |        |            | 100.00000 | 88.67230  | 100.00000          | 88.04043           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total JDG08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For JDG08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| JDG09U On 29/01/2015 Spot Bond |        |            | 100.00000 | 95.58235  | 100.00000          | 94.85457           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total JDG09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For JDG09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| JDG10U On 29/01/2015 Spot Bond |        |            | 100.00000 | 81.34938  | 100.00000          | 80.84410           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total JDG10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For JDG10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| JDG11U On 04/02/2015 Spot Bond |        |            | 100.00000 | 94.24206  | 100.00000          | 93.53525           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total JDG11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For JDG11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| JDG12I On 18/03/2015 Spot Bond |        |            | 100.00000 | 84.77889  | 100.00000          | 84.20085           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total JDG12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For JDG12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP00 On 13/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.39107          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KAP001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KAP001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KAP00 On 13/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40517          |                   |            |  | 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>      |
| KAP00 On 06/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.55167          |                   |            |  | 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>      |
| KCF03I On 30/10/2014 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KCF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KCF03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KSB00 On 31/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.73935          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KSB007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KSB007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KSB00 On 01/11/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.58539          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total KSB008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For KSB008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| KW01 On 31/10/2027 Spot Bond   |        |            | 8.72500   | 135.90471 | 8.72500            | 135.81012          |                   |            |  | 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>      |
| LBK02 On 26/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.42144          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LBK02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LBK02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LBK03 On 01/10/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.25731          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LBK03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LBK03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LBK05 On 28/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.31956          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LBK05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For LBK05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| LBK06 On 06/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.68094          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total LBK06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                    | Contracts Traded  | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------------|----------------------|
| <b>Total For LBK06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| LBK07 On 16/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34793          |                   |            | 0.00                     | 0                 | 0                    |
| <b>Total LBK07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| <b>Total For LBK07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| LEW01 On 31/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31254          |                   |            | 0.00                     | 0                 | 0                    |
| <b>Total LEW01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| <b>Total For LEW01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| LGL02 On 13/08/2017 Spot Bond |        |            | 8.93000   | 97.99512  | 8.93000            | 97.92535           |                   |            | 92,872,000,000.00        | 10,400,000        | 6,330,400,000        |
| <b>Total LGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>92,872,000,000.00</b> | <b>10,400,000</b> | <b>6,330,400,000</b> |
| <b>Total For LGL02</b>        |        |            |           |           |                    |                    |                   |            | <b>92,872,000,000.00</b> | <b>10,400,000</b> | <b>6,330,400,000</b> |
| LGL03 On 03/04/2018 Spot Bond |        |            | 9.03000   | 73.46251  | 9.03000            | 95.90682           |                   |            | 0.00                     | 0                 | 0                    |
| <b>Total LGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| <b>Total For LGL03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| LGL04 On 14/08/2020 Spot Bond |        |            | 9.54000   | 99.64488  | 9.54000            | 99.56920           |                   |            | 11,448,000,000.00        | 1,200,000         | 1,200,000            |
| <b>Total LGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>11,448,000,000.00</b> | <b>1,200,000</b>  | <b>1,200,000</b>     |
| <b>Total For LGL04</b>        |        |            |           |           |                    |                    |                   |            | <b>11,448,000,000.00</b> | <b>1,200,000</b>  | <b>1,200,000</b>     |
| LHL01 On 13/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54849          |                   |            | 0.00                     | 0                 | 0                    |
| <b>Total LHL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| <b>Total For LHL01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| LHL02 On 13/12/2015 Spot Bond |        |            | 10.13500  | 103.94777 | 10.13500           | 103.86358          |                   |            | 0.00                     | 0                 | 1,040,000,000        |
| <b>Total LHL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>1,040,000,000</b> |
| <b>Total For LHL02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>1,040,000,000</b> |
| LHL03 On 13/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.59676          |                   |            | 0.00                     | 0                 | 0                    |
| <b>Total LHL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| <b>Total For LHL03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| LRFA1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88251          |                   |            | 0.00                     | 0                 | 0                    |
| <b>Total LRFA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| <b>Total For LRFA1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| LRFB1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93929          |                   |            | 0.00                     | 0                 | 0                    |
| <b>Total LRFB1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| <b>Total For LRFB1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| LRFC1 On 17/11/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00715          |                   |            | 0.00                     | 0                 | 0                    |
| <b>Total LRFC1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| <b>Total For LRFC1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |
| MAQ04 On 09/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.46477          |                   |            | 0.00                     | 0                 | 0                    |
| <b>Total MAQ041 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For MAQ041</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ05 On 09/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89582           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ051 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ051</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ05 On 23/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.66290           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ056 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ056</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ05 On 27/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.06148           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ057 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ057</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ05 On 08/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.84976           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ058 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ058</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ08 On 11/12/2014 Spot Bond |        |            | 100.00000 | 84.68677  | 100.00000          | 84.10138           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ08U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ08U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ09 On 14/11/2014 Spot Bond |        |            | 100.00000 | 90.34653  | 100.00000          | 89.68059           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 28/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55197          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ0A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ0A On 31/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.55612          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ0A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ0A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ12 On 12/12/2014 Spot Bond |        |            | 100.00000 | 84.49074  | 100.00000          | 83.90805           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ12U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ12U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ28 On 29/10/2014 Spot Bond |        |            | 100.00000 | 94.07216  | 100.00000          | 93.35038           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ28U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ28U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQ29 On 13/10/2014 Spot Bond |        |            | 100.00000 | 98.11828  | 100.00000          | 97.33333           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQ29U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For MAQ29U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| MAQNC On 28/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08128          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total MAQN01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| <b>Total For MAQN01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF02 On 07/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.93024           |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF027 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF027</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF02 On 16/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65567          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF028 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF028</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF02 On 01/10/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48407          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF029 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF029</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF03 On 01/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.96342          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF030 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF030</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF03 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.32921          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF033 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF033</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF03 On 10/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.70045          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF035 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF035</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF03 On 11/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.92745          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF036 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF036</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF03 On 11/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.98839          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF03 On 15/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.38794          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF038 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF038</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF03 On 17/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.43147          |                   |            |  | 0.00        | 0                | 190,000,000        |
| <b>Total MBF039 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>190,000,000</b> |
| <b>Total For MBF039</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>190,000,000</b> |
| MBF04 On 06/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01396          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF040 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MBF040</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MBF04 On 07/08/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06233          |                   |            |  | 0.00        | 0                | 0                  |
| <b>Total MBF041 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility              | Value          | Contracts Traded   | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------|----------------|--------------------|---------------|
| <b>Total For MBF041</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| MBF04: On 07/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.08719          |                   |                         | 0.00           | 0                  | 0             |
| <b>Total MBF042 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| <b>Total For MBF042</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| MBP23 On 13/02/2015 Spot Bond  |        |            | 100.00000 | 92.22117  | 100.00000          | 91.54472           |                   |                         | 0.00           | 0                  | 0             |
| <b>Total MBP23U SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| <b>Total For MBP23U</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| MBP24 On 22/03/2016 Spot Bond  |        |            | 100.00000 | 33.91245  | 100.00000          | 33.66389           |                   |                         | 0.00           | 0                  | 0             |
| <b>Total MBP24U SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| <b>Total For MBP24U</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| MBP25 On 22/03/2015 Spot Bond  |        |            | 100.00000 | 82.53968  | 100.00000          | 81.98198           |                   |                         | 0.00           | 0                  | 0             |
| <b>Total MBP25U SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| <b>Total For MBP25U</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| MBP29 On 23/09/2017 Spot Bond  |        |            | 100.00000 | 17.11176  | 100.00000          | 16.05058           |                   |                         | 0.00           | 0                  | 0             |
| <b>Total MBP29U SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| <b>Total For MBP29U</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>    | <b>0</b>           | <b>0</b>      |
| MBSA0 On 16/04/2019 Spot Bond  |        |            | 8.86500   | 100.38155 | 8.86500            | 104.81380          |                   | 7,092,000,000.00        | 800,000        | 120,800,000        |               |
| <b>Total MBSA01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>7,092,000,000.00</b> | <b>800,000</b> | <b>120,800,000</b> |               |
| <b>Total For MBSA01</b>        |        |            |           |           |                    |                    |                   | <b>7,092,000,000.00</b> | <b>800,000</b> | <b>120,800,000</b> |               |
| MBSA0 On 15/04/2019 Spot Bond  |        |            | 8.75500   | 100.33654 | 8.75500            | 104.70610          |                   | 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>           |               |
| MCB3M On 13/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.40553          |                   | 0.00                    | 0              | 0                  |               |
| <b>Total MCB3M SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>             | <b>0</b>       | <b>0</b>           |               |
| <b>Total For MCB3M</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>             | <b>0</b>       | <b>0</b>           |               |
| MCB5M On 13/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.37883          |                   | 0.00                    | 0              | 0                  |               |
| <b>Total MCB5M SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>             | <b>0</b>       | <b>0</b>           |               |
| <b>Total For MCB5M</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>             | <b>0</b>       | <b>0</b>           |               |
| MCB6M On 13/01/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.81509           |                   | 0.00                    | 0              | 0                  |               |
| <b>Total MCB6M SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>             | <b>0</b>       | <b>0</b>           |               |
| <b>Total For MCB6M</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>             | <b>0</b>       | <b>0</b>           |               |
| MEFSA On 05/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.93935           |                   | 0.00                    | 0              | 0                  |               |
| <b>Total MEFSA1 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>             | <b>0</b>       | <b>0</b>           |               |
| <b>Total For MEFSA1</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>             | <b>0</b>       | <b>0</b>           |               |
| MEFSA On 05/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.93894           |                   | 0.00                    | 0              | 0                  |               |
| <b>Total MEFSA2 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>             | <b>0</b>       | <b>0</b>           |               |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Open Interest        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| <b>Total For MEFSA2</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MEFSA On 05/10/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 99.93689           |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total MEFSA3 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MEFSA3</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MEFSA On 05/01/2019 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.70054          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total MEFSA4 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MEFSA4</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MEFSA On 05/07/2026 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 101.78168          |                   |                             | 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 05/10/2016 Spot Bond   |        |            | 8.11500   | 100.88297 | 8.11500            | 100.81710          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total MEFSB3 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MEFSB3</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MEFSB On 05/01/2019 Spot Bond   |        |            | 8.93500   | 103.74064 | 8.93500            | 103.66674          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total MEFSB4 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MEFSB4</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MEFSB On 05/01/2022 Spot Bond   |        |            | 9.71500   | 104.00971 | 9.71500            | 103.92931          |                   |                             | 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>             |
| MET01 On 15/12/2014 Spot Bond   |        |            | 6.61000   | 103.31530 | 6.61000            | 103.25990          |                   | 1,322,000,000,000.00        |             | 200,000,000        | 900,000,000          |
| <b>Total MET01 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>1,322,000,000,000.00</b> |             | <b>200,000,000</b> | <b>900,000,000</b>   |
| <b>Total For MET01</b>          |        |            |           |           |                    |                    |                   | <b>1,322,000,000,000.00</b> |             | <b>200,000,000</b> | <b>900,000,000</b>   |
| MFS1A On 20/12/2015 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.21641          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total MFS1A1 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MFS1A1</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MFS1A On 20/12/2018 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 100.22383          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total MFS1A2 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For MFS1A2</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| MFS1B On 20/09/2019 Spot Bond   |        |            | 9.74000   | 102.35312 | 9.74000            | 102.35104          |                   |                             | 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>             |
| MGL01 On 15/09/2015 Spot Bond   |        |            | 7.78500   | 101.12235 | 7.78500            | 101.05837          |                   |                             | 0.00        | 0                  | 4,970,000,000        |
| <b>Total MGL01 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>4,970,000,000</b> |
| <b>Total For MGL01</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>4,970,000,000</b> |
| MIIIL01 On 31/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.74439          |                   |                             | 0.00        | 0                  | 0                    |
| <b>Total MIIIL01 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| <b>Total For MIIL01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MIIL02 On 31/05/2017 Spot Bond |        |            | 9.04000   | 102.46263 | 9.04000            | 102.38839          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MIIL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MIIL02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MMIG0 On 17/03/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.33487          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MMIG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MMIG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MMIG0 On 17/03/2026 Spot Bond  |        |            | 9.59000   | 103.77531 | 9.59000            | 102.68302          |                   |            | 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> |
| MMS01 On 10/12/2016 Spot Bond  |        |            | 100.00000 | 14.30535  | 100.00000          | 14.20050           |                   |            | 0.00        | 0                | 0                  |
| <b>Total MMS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MMS01U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MQB01 On 31/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.06376          |                   |            | 0.00        | 0                | 0                  |
| <b>Total MQB01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For MQB01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| MQB02 On 31/05/2017 Spot Bond  |        |            | 8.74000   | 102.35646 | 8.74000            | 102.28471          |                   |            | 0.00        | 0                | 60,000,000         |
| <b>Total MQB02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b>  |
| <b>Total For MQB02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,000,000</b>  |
| MTN03 On 13/07/2015 Spot Bond  |        |            | 7.73500   | 103.33091 | 7.73500            | 103.26699          |                   |            | 0.00        | 0                | 970,000,000        |
| <b>Total MTN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>970,000,000</b> |
| <b>Total For MTN03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>970,000,000</b> |
| MTN04 On 13/07/2017 Spot Bond  |        |            | 8.68000   | 105.81533 | 8.68000            | 105.74206          |                   |            | 0.00        | 0                | 510,000,000        |
| <b>Total MTN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>510,000,000</b> |
| <b>Total For MTN04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>510,000,000</b> |
| N4A211 On 14/08/2020 Spot Bond |        |            | 100.89771 | 6.92147   | 100.89771          | 6.87089            |                   |            | 0.00        | 0                | 0                  |
| <b>Total N4A211 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For N4A211</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| N4A302 On 14/08/2020 Spot Bond |        |            | 100.61875 | 7.01197   | 100.61875          | 6.96085            |                   |            | 0.00        | 0                | 0                  |
| <b>Total N4A302 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For N4A302</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| N4A305 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total N4A305 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For N4A305</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| N4A308 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            | 0.00        | 0                | 0                  |
| <b>Total N4A308 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For N4A308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4A311 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total N4A311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4A311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4A405 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total N4A405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4A405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4A408 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total N4A408 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4A408</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4A411 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00183          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total N4A411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4A411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4A502 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00846          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total N4A502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4A502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4B508 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.09013          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total N4B508 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4B508</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4C508 On 14/08/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.18512          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total N4C508 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4C508</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4D68U On 14/08/2020 Spot Bond |        |            | 100.00000 | 0.67127   | 100.00000          | 0.66640            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total N4D68U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4D68U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| N4E68U On 14/08/2020 Spot Bond |        |            | 100.00000 | 0.67127   | 100.00000          | 0.66640            |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total N4E68U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For N4E68U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NAM01 On 19/11/2022 Spot Bond  |        |            | 9.19500   | 97.85749  | 9.19500            | 97.78580           |                   |            |  | 0.00        | 0                | 2,250,000,000        |
| <b>Total NAM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,250,000,000</b> |
| <b>Total For NAM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,250,000,000</b> |
| NBK10A On 25/07/2016 Spot Bond |        |            | 7.59000   | 100.23012 | 7.59000            | 100.16927          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK10A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For NBK10A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| NBK11A On 28/11/2020 Spot Bond |        |            | 9.26000   | 101.58824 | 9.26000            | 101.51330          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total NBK11A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NBK11A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK11E On 27/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.30559          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK11B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK11B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK12J On 19/03/2021 Spot Bond |        |            | 9.04000   | 102.06700 | 9.04000            | 101.99223          |                   |            |  | 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>      |
| NBK12I On 20/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88807          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK12B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK12B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK13J On 19/03/2024 Spot Bond |        |            | 9.53000   | 101.67558 | 9.53000            | 101.59716          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK13A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK13A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK13I On 21/02/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.05798          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK13B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK13B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK14J On 26/06/2021 Spot Bond |        |            | 9.24000   | 102.82360 | 9.24000            | 102.69610          |                   |            |  | 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>      |
| NBK14I On 27/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93757          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK14B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK14B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK15I On 27/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.12005          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK15B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK15B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK16I On 25/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54415          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK16B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK16B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK17I On 28/11/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.82576          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK17B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK17B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK18I On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.19518          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK18B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NBK18B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NBK19I On 26/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.13380          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NBK19B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               | Value       | Contracts Traded | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|--------------------|
| <b>Total For NBK19B</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK20I On 25/06/2021 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.16008          |                   |                          | 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>           |
| NBK2A On 15/09/2015 Spot Bond  |        |            | 7.33500   | 103.47793 | 7.33500            | 103.41617          |                   |                          | 0.00        | 0                | 670,000,000        |
| <b>Total NBK2A SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>670,000,000</b> |
| <b>Total For NBK2A</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>670,000,000</b> |
| NBK2B On 15/09/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.64305          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total NBK2B SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK2B</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK3A On 09/09/2019 Spot Bond  |        |            | 8.76500   | 111.15463 | 8.76500            | 111.07563          |                   | 21,912,500,000.00        |             | 2,500,000        | 442,500,000        |
| <b>Total NBK3A SPOT</b>        |        |            |           |           |                    |                    |                   | <b>21,912,500,000.00</b> |             | <b>2,500,000</b> | <b>442,500,000</b> |
| <b>Total For NBK3A</b>         |        |            |           |           |                    |                    |                   | <b>21,912,500,000.00</b> |             | <b>2,500,000</b> | <b>442,500,000</b> |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 10.90000  | 35.31639  | 10.90000           | 35.28637           |                   |                          | 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>           |
| NBK6A On 19/04/2015 Spot Bond  |        |            | 7.53500   | 105.59577 | 7.53500            | 105.53177          |                   |                          | 0.00        | 0                | 930,000,000        |
| <b>Total NBK6A SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>930,000,000</b> |
| <b>Total For NBK6A</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>930,000,000</b> |
| NBK6B On 19/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.82896          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total NBK6B SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK6B</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NBK7B On 19/04/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.64468          |                   |                          | 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>           |
| NBK9A On 23/03/2016 Spot Bond  |        |            | 8.13500   | 101.98920 | 8.13500            | 101.92183          |                   |                          | 0.00        | 0                | 450,000,000        |
| <b>Total NBK9A SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>450,000,000</b> |
| <b>Total For NBK9A</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>450,000,000</b> |
| NBK9B On 23/03/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.20337          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total NBK9B SPOT</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NBK9B</b>         |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NCLN4 On 20/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total NCLN46 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| <b>Total For NCLN46</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |
| NCLN4 On 25/02/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.33339          |                   |                          | 0.00        | 0                | 0                  |
| <b>Total NCLN48 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b> | <b>0</b>         | <b>0</b>           |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NCLN48</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 31/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.80793          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN54 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN54</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 07/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.91651           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN55 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN55</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 15/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.72254          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN56 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN56</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN5 On 01/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.69751          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN58 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN58</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 30/11/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 92.18343           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN61 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN61</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 02/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.64196          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN62 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN62</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 08/12/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN63 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN63</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 25/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.45406          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN64 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN64</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 29/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37722          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN66 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN66</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN6 On 27/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 88.49701           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN69 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN69</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 03/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20853          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN73 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN73</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 15/08/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.06479          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN74 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For NCLN74</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 20/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23346          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN75 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN75</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 20/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.22159          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN76 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN76</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 09/10/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.66976          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN77 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN77</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21429          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN78 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN78</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN7 On 20/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20962          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN79 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN79</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.20948          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN80 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN80</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 31/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23931          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN81 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN81</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24082          |                   |            |  | 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 |        |            | 10.07000  | 103.83702 | 10.07000           | 103.86464          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN83 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN83</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23937          |                   |            |  | 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 |        |            | 10.10500  | 102.60317 | 10.10500           | 102.69550          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN85 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For NCLN85</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24082          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total NCLN87 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| <b>Total For NCLN87</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| NCLN8 On 20/12/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.21692          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total NCLN88 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For NCLN88</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| NCLN8 On 20/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.25646          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total NCLN89 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For NCLN89</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24315          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total NCLN90 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For NCLN90</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| NCLN9 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24606          |                   |            |  | 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>              |
| NED11 On 17/09/2015 Spot Bond |        |            | 8.67500   | 102.20485 | 8.67500            | 102.13295          |                   |            |  | 0.00        | 0                     | 1,177,020,000         |
| <b>Total NED11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>1,177,020,000</b>  |
| <b>Total For NED11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>1,177,020,000</b>  |
| NED13 On 25/07/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66399          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total NED13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For NED13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| NED14 On 29/11/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.57939          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total NED14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For NED14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| NED15 On 08/04/2024 Spot Bond |        |            | 10.14500  | 100.34097 | 10.14500           | 107.11453          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total NED15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For NED15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| NED16 On 08/04/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.27284          |                   |            |  | 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>              |
| NED9 On 06/07/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.95006           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total NED9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For NED9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| NEDH1 On 20/11/2018 Spot Bond |        |            | 12.13000  | 114.90142 | 12.13000           | 114.79116          |                   |            |  | 0.00        | 0                     | 1,633,200,000         |
| <b>Total NEDH1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>1,633,200,000</b>  |
| <b>Total For NEDH1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>1,633,200,000</b>  |
| NEDH1 On 20/11/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 109.24494          |                   |            |  | 0.00        | 10,000,000,000        | 20,090,000,000        |
| <b>Total NEDH1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000,000</b> | <b>20,090,000,000</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 NEDH1B</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 10,000,000,000   | 20,090,000,000 |
| NHM00 On 04/09/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20333          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total NHM001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For NHM001</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| NILB10 On 08/12/2016 Spot Bond |        |            | 2.23000   | 168.31519 | 2.23000            | 166.12287          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total NILB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For NILB10</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| NMP20 On 24/07/2020 Spot Bond  |        |            | 8.79000   | 104.35829 | 8.79000            | 104.28513          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total NMP20N SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For NMP20N</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| NPL08 On 10/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.43130          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total NPL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For NPL08</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| NQ1A1 On 22/05/2020 Spot Bond  |        |            | 9.42000   | 105.66293 | 9.42000            | 105.58276          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total NQ1A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For NQ1A10</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| NQ1A1 On 22/05/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.84981          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total NQ1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For NQ1A11</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| NQ1A1 On 22/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.97098          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total NQ1A15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For NQ1A15</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| NQ1A1 On 22/05/2048 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.80425          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total NQ1A16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For NQ1A16</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| NQ1A1 On 22/05/2050 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83277          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total NQ1A17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For NQ1A17</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| NQ1A1 On 22/05/2049 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.81569          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total NQ1A18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For NQ1A18</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| NQ1B1 On 22/05/2020 Spot Bond  |        |            | 9.62000   | 105.66402 | 9.62000            | 106.65127          |                   |            |  | 0.00  | 0                | 0              |
| <b>Total NQ1B10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| <b>Total For NQ1B10</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0              |
| NQ1B1 On 22/05/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.83283          |                   |            |  | 0.00  | 1,200,000,000    | 600,000,000    |
| <b>Total NQ1B14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 1,200,000,000    | 600,000,000    |

| 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 For NQ1B14</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 1,200,000,000    | 600,000,000   |
| NQ1B1: On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.84986          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NQ1B15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NQ1B15</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NQ1B1: On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.83847          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NQ1B16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NQ1B16</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NQ1C1: On 22/05/2020 Spot Bond |        |            | 9.82000   | 105.66529 | 9.82000            | 105.58176          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NQ1C10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NQ1C10</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NQ1C1: On 22/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.87272          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NQ1C14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NQ1C14</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NQ1C1: On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86125          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NQ1C15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NQ1C15</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NQ1C1: On 22/05/2049 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86695          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NQ1C16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NQ1C16</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NQF1D: On 22/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07715          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NQF1D5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NQF1D5</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NQF1D: On 22/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00791          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NQF1D6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NQF1D6</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NQF1D: On 22/05/2050 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.88402          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NQF1D7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NQF1D7</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NRA01: On 30/11/2018 Spot Bond |        |            | 8.62500   | 116.68210 | 8.62500            | 116.60137          |                   |            |  | 0.00  | 0                | 0             |
| <b>Total NRA018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| <b>Total For NRA018</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 0             |
| NRA02: On 31/10/2022 Spot Bond |        |            | 9.38000   | 121.26858 | 9.38000            | 121.17800          |                   |            |  | 0.00  | 0                | 4,007,519,300 |
| <b>Total NRA022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 4,007,519,300 |
| <b>Total For NRA022</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 4,007,519,300 |
| NRA02: On 31/05/2023 Spot Bond |        |            | 2.12500   | 173.28521 | 2.12500            | 171.02963          |                   |            |  | 0.00  | 0                | 8,400,000,000 |
| <b>Total NRA023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 8,400,000,000 |

| 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 For NRA023</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>8,400,000,000</b>  |
| NRA02: On 30/11/2028 Spot Bond |        |            | 9.86500   | 122.24036 | 9.86500            | 122.14392          |                   |                         | 0.00        | 0                    | 15,732,333,100        |
| <b>Total NRA028 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>15,732,333,100</b> |
| <b>Total For NRA028</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>15,732,333,100</b> |
| NTC12 On 25/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.14277          |                   |                         | 0.00        | 0                    | 0                     |
| <b>Total NTC12 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For NTC12</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| NTC13 On 31/01/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.27256          |                   |                         | 0.00        | 0                    | 0                     |
| <b>Total NTC13 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For NTC13</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| NTC15 On 26/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.87536          |                   |                         | 0.00        | 1,400,000,000        | 700,000,000           |
| <b>Total NTC15 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>1,400,000,000</b> | <b>700,000,000</b>    |
| <b>Total For NTC15</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>1,400,000,000</b> | <b>700,000,000</b>    |
| NTC16 On 22/03/2018 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.26417          |                   |                         | 0.00        | 0                    | 0                     |
| <b>Total NTC16 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For NTC16</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| NTC17 On 27/02/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.53008          |                   |                         | 0.00        | 0                    | 0                     |
| <b>Total NTC17 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For NTC17</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| NTC18 On 27/02/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.77157          |                   |                         | 0.00        | 0                    | 400,000,000           |
| <b>Total NTC18 SPOT</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>400,000,000</b>    |
| <b>Total For NTC18</b>         |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>400,000,000</b>    |
| NYT10: On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.86748          |                   |                         | 0.00        | 0                    | 0                     |
| <b>Total NYT101 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For NYT101</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| NYT10: On 28/05/2020 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.07345          |                   |                         | 0.00        | 0                    | 0                     |
| <b>Total NYT102 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For NYT102</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| NYT13U On 28/05/2020 Spot Bond |        |            | 100.00000 | 17.17630  | 100.00000          | 17.05177           |                   |                         | 0.00        | 0                    | 0                     |
| <b>Total NYT13U SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For NYT13U</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| OCT1A On 18/10/2015 Spot Bond  |        |            | 100.00000 | 44.66644  | 100.00000          | 44.34260           |                   |                         | 0.00        | 0                    | 0                     |
| <b>Total OCT1A1 SPOT</b>       |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For OCT1A1</b>        |        |            |           |           |                    |                    |                   |                         | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| OML01 On 27/10/2015 Spot Bond  |        |            | 7.62500   | 105.23173 | 7.62500            | 105.16721          |                   | 7,625,000,000.00        |             | 1,000,000            | 9,975,200,000         |
| <b>Total OML01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>7,625,000,000.00</b> |             | <b>1,000,000</b>     | <b>9,975,200,000</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 OML01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>7,625,000,000.00</b> | <b>1,000,000</b>     | <b>9,975,200,000</b> |
| OTCA2 On 31/07/2016 Spot Bond |        |            | 100.00000 | 24.67208  | 100.00000          | 24.49320           |                   |            |  | 0.00                    | 0                    | 0                    |
| <b>Total OTCA2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| <b>Total For OTCA2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| PBET0 On 13/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.70000           |                   |            |  | 0.00                    | 0                    | 0                    |
| <b>Total PBET01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| <b>Total For PBET01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| PCF03 On 06/04/2015 Spot Bond |        |            | 100.00000 | 81.71600  | 100.00000          | 66.60241           |                   |            |  | 0.00                    | 0                    | 0                    |
| <b>Total PCF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| <b>Total For PCF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| PMM10 On 14/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03403          |                   |            |  | 0.00                    | 1,400,000,000        | 700,000,000          |
| <b>Total PMM10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>1,400,000,000</b> | <b>700,000,000</b>   |
| <b>Total For PMM10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>1,400,000,000</b> | <b>700,000,000</b>   |
| PMM11 On 23/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33813          |                   |            |  | 0.00                    | 0                    | 0                    |
| <b>Total PMM11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| <b>Total For PMM11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| PMM12 On 02/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.60071          |                   |            |  | 0.00                    | 0                    | 0                    |
| <b>Total PMM12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| <b>Total For PMM12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| PMM13 On 06/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.48577          |                   |            |  | 0.00                    | 0                    | 0                    |
| <b>Total PMM13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| <b>Total For PMM13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| PMM14 On 04/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02773          |                   |            |  | 0.00                    | 0                    | 0                    |
| <b>Total PMM14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| <b>Total For PMM14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| PPC00 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.27583          |                   |            |  | 0.00                    | 0                    | 0                    |
| <b>Total PPC001 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| <b>Total For PPC001</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| PPC00 On 31/12/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.54171          |                   |            |  | 0.00                    | 0                    | 0                    |
| <b>Total PPC002 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| <b>Total For PPC002</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| PPC00 On 31/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.88296          |                   |            |  | 0.00                    | 0                    | 0                    |
| <b>Total PPC003 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| <b>Total For PPC003</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |
| PPC00 On 30/06/2021 Spot Bond |        |            | 9.69000   | 103.29206 | 9.69000            | 103.15172          |                   |            |  | 0.00                    | 0                    | 0                    |
| <b>Total PPC004 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>             | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value                 | Contracts Traded       | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|------------------------|---------------|
| <b>Total For PPC004</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28193          |                   |                               | 0.00                  | 0                      | 0             |
| <b>Total PRE1A1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1A1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.31844          |                   |                               | 0.00                  | 0                      | 0             |
| <b>Total PRE1A2 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1A2</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| PRE1A On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.33487          |                   |                               | 0.00                  | 0                      | 0             |
| <b>Total PRE1A3 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1A3</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| PRE1B On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.37137          |                   |                               | 0.00                  | 0                      | 0             |
| <b>Total PRE1B1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1B1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| PRE1C On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.52826          |                   |                               | 0.00                  | 0                      | 0             |
| <b>Total PRE1C1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1C1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| PRE1D On 27/01/2028 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56473          |                   |                               | 0.00                  | 0                      | 0             |
| <b>Total PRE1D1 SPOT</b>      |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| <b>Total For PRE1D1</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| PTH01 On 30/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.40343          |                   |                               | 0.00                  | 0                      | 0             |
| <b>Total PTH01 SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| <b>Total For PTH01</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| R010P On 21/12/2025 Spot Bond |        |            | 8.14500   | 40.87038  | 8.14500            | 40.84364           |                   |                               | 0.00                  | 0                      | 0             |
| <b>Total R010P SPOT</b>       |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| <b>Total For R010P</b>        |        |            |           |           |                    |                    |                   |                               | <b>0.00</b>           | <b>0</b>               | <b>0</b>      |
| R158 On 15/09/2015 Spot Bond  |        |            | 6.63500   | 106.94206 | 6.63500            | 106.88423          |                   | 148,955,750,000,000.00        | 22,450,000,000        | 528,659,223,200        |               |
| <b>Total R158 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>18,955,750,000,000.00</b>  | <b>22,450,000,000</b> | <b>528,659,223,200</b> |               |
| <b>Total For R158</b>         |        |            |           |           |                    |                    |                   | <b>18,955,750,000,000.00</b>  | <b>22,450,000,000</b> | <b>528,659,223,200</b> |               |
| R158P On 15/09/2015 Spot Bond |        |            | 6.83500   | 93.86532  | 6.83500            | 93.81305           |                   | 0.00                          | 0                     | 0                      |               |
| <b>Total R158P SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |               |
| <b>Total For R158P</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |               |
| R159 On 15/09/2016 Spot Bond  |        |            | 6.93500   | 112.51027 | 6.93500            | 112.44673          |                   | 109,119,626,455,500.00        | 15,734,625,300        | 417,017,469,200        |               |
| <b>Total R159 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>109,119,626,455,500.00</b> | <b>15,734,625,300</b> | <b>417,017,469,200</b> |               |
| <b>Total For R159</b>         |        |            |           |           |                    |                    |                   | <b>109,119,626,455,500.00</b> | <b>15,734,625,300</b> | <b>417,017,469,200</b> |               |
| R159P On 15/09/2016 Spot Bond |        |            | 6.76500   | 87.87960  | 6.76500            | 87.83116           |                   | 0.00                          | 0                     | 0                      |               |
| <b>Total R159P SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   | <b>0</b>              | <b>0</b>               |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| <b>Total For R159P</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| R186 On 21/12/2026 Spot Bond  |        |            | 8.31000   | 119.64360 | 8.32500            | 119.43726          |                   |            | 999,519,505,000,000.00       | 1,443,985,500,000      | 1,503,668,169,900      |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,519,505,000,000.00</b> | <b>443,985,500,000</b> | <b>503,668,169,900</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>19,519,505,000,000.00</b> | <b>443,985,500,000</b> | <b>503,668,169,900</b> |
| R187P On 21/12/2026 Spot Bond |        |            | 8.06500   | 38.09016  | 8.06500            | 38.06549           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R187P SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For R187P</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| R188P On 21/12/2027 Spot Bond |        |            | 7.98500   | 35.55384  | 7.98500            | 35.53103           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R188P SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For R188P</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.75000   | 285.52698 | 1.72000            | 285.89733          |                   |            | 6,198,630,025,000.00         | 3,542,074,300          | 28,951,390,900         |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>6,198,630,025,000.00</b>  | <b>3,542,074,300</b>   | <b>28,951,390,900</b>  |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>6,198,630,025,000.00</b>  | <b>3,542,074,300</b>   | <b>28,951,390,900</b>  |
| R201 On 21/12/2014 Spot Bond  |        |            | 6.08500   | 103.06910 | 6.09500            | 103.01602          |                   |            | 0.00                         | 0                      | 46,360,000,000         |
| <b>Total R201 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>46,360,000,000</b>  |
| <b>Total For R201</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>46,360,000,000</b>  |
| R202 On 07/12/2033 Spot Bond  |        |            | 1.81000   | 231.16777 | 1.78500            | 231.79306          |                   |            | 18,917,465,142,000.00        | 10,451,638,200         | 149,143,170,600        |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>18,917,465,142,000.00</b> | <b>10,451,638,200</b>  | <b>149,143,170,600</b> |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>18,917,465,142,000.00</b> | <b>10,451,638,200</b>  | <b>149,143,170,600</b> |
| R2023 On 28/02/2023 Spot Bond |        |            | 8.14000   | 98.41834  | 8.13000            | 98.41247           |                   |            | 937,092,545,200,000.00       | 360,822,180,000        | 429,497,637,700        |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,092,545,200,000.00</b> | <b>360,822,180,000</b> | <b>429,497,637,700</b> |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>17,092,545,200,000.00</b> | <b>360,822,180,000</b> | <b>429,497,637,700</b> |
| R203 On 15/09/2017 Spot Bond  |        |            | 7.22000   | 103.15790 | 7.18000            | 103.20373          |                   |            | 082,575,066,000,000.00       | 288,445,300,000        | 592,227,272,900        |
| <b>Total R203 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,575,066,000,000.00</b> | <b>288,445,300,000</b> | <b>592,227,272,900</b> |
| <b>Total For R203</b>         |        |            |           |           |                    |                    |                   |            | <b>12,575,066,000,000.00</b> | <b>288,445,300,000</b> | <b>592,227,272,900</b> |
| R2030 On 31/01/2030 Spot Bond |        |            | 8.72500   | 95.37352  | 8.72500            | 95.30715           |                   |            | 982,166,270,000,000.00       | 112,569,200,000        | 374,190,800,000        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,166,270,000,000.00</b> | <b>112,569,200,000</b> | <b>374,190,800,000</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>12,166,270,000,000.00</b> | <b>112,569,200,000</b> | <b>374,190,800,000</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 8.84500   | 94.88751  | 8.84500            | 94.81985           |                   |            | 756,733,975,000,000.00       | 85,555,000,000         | 208,292,500,000        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,733,975,000,000.00</b> | <b>85,555,000,000</b>  | <b>208,292,500,000</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>16,733,975,000,000.00</b> | <b>85,555,000,000</b>  | <b>208,292,500,000</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 8.94000   | 97.30327  | 8.94000            | 97.23392           |                   |            | 784,127,400,000,000.00       | 87,710,000,000         | 364,750,500,000        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,127,400,000,000.00</b> | <b>87,710,000,000</b>  | <b>364,750,500,000</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>14,127,400,000,000.00</b> | <b>87,710,000,000</b>  | <b>364,750,500,000</b> |
| R204 On 21/12/2018 Spot Bond  |        |            | 7.55500   | 103.89958 | 7.51500            | 103.98017          |                   |            | 792,812,653,250,000.00       | 369,664,150,000        | 515,431,168,400        |
| <b>Total R204 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,812,653,250,000.00</b> | <b>369,664,150,000</b> | <b>515,431,168,400</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 R204</b>         |        |            |           |           |                    |                    |                   |            | <b>12,812,653,250,000.00</b> | <b>369,664,150,000</b> | <b>515,431,168,400</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 9.00500   | 98.95311  | 9.00500            | 98.88209           |                   |            | 306,170,000,000,000.00       | 34,000,000,000         | 163,300,000,000        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,170,000,000,000.00</b> | <b>34,000,000,000</b>  | <b>163,300,000,000</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>16,170,000,000,000.00</b> | <b>34,000,000,000</b>  | <b>163,300,000,000</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 8.99500   | 98.27533  | 8.99500            | 98.20370           |                   |            | 842,825,833,150,000.00       | 93,699,370,000         | 369,423,961,400        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,825,833,150,000.00</b> | <b>93,699,370,000</b>  | <b>369,423,961,400</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>12,825,833,150,000.00</b> | <b>93,699,370,000</b>  | <b>369,423,961,400</b> |
| R207 On 15/01/2020 Spot Bond  |        |            | 7.76500   | 99.42352  | 7.74000            | 99.46714           |                   |            | 315,162,704,000,000.00       | 298,153,600,000        | 548,177,000,000        |
| <b>Total R207 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,162,704,000,000.00</b> | <b>298,153,600,000</b> | <b>548,177,000,000</b> |
| <b>Total For R207</b>         |        |            |           |           |                    |                    |                   |            | <b>15,162,704,000,000.00</b> | <b>298,153,600,000</b> | <b>548,177,000,000</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 7.90500   | 94.33673  | 7.89000            | 94.34886           |                   |            | 239,270,019,648,500.00       | 915,783,683,700        | 813,544,428,200        |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,270,019,648,500.00</b> | <b>915,783,683,700</b> | <b>813,544,428,200</b> |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>19,270,019,648,500.00</b> | <b>915,783,683,700</b> | <b>813,544,428,200</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 8.83500   | 75.40915  | 8.85500            | 75.20173           |                   |            | 361,915,481,000,000.00       | 493,708,600,000        | 583,792,200,000        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>11,915,481,000,000.00</b> | <b>493,708,600,000</b> | <b>583,792,200,000</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>11,915,481,000,000.00</b> | <b>493,708,600,000</b> | <b>583,792,200,000</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 1.75000   | 171.81393 | 1.75000            | 171.65306          |                   |            | 999,035,975,000.00           | 570,877,700            | 24,800,624,100         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>999,035,975,000.00</b>    | <b>570,877,700</b>     | <b>24,800,624,100</b>  |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>999,035,975,000.00</b>    | <b>570,877,700</b>     | <b>24,800,624,100</b>  |
| R211 On 31/01/2017 Spot Bond  |        |            | 0.73000   | 131.70793 | 0.73000            | 131.59569          |                   |            | 6,617,838,944,000.00         | 9,065,532,800          | 81,903,455,100         |
| <b>Total R211 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>6,617,838,944,000.00</b>  | <b>9,065,532,800</b>   | <b>81,903,455,100</b>  |
| <b>Total For R211</b>         |        |            |           |           |                    |                    |                   |            | <b>6,617,838,944,000.00</b>  | <b>9,065,532,800</b>   | <b>81,903,455,100</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 1.62000   | 136.14050 | 1.62000            | 136.01466          |                   |            | 2,269,179,360,000.00         | 1,400,728,000          | 68,757,450,100         |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,269,179,360,000.00</b>  | <b>1,400,728,000</b>   | <b>68,757,450,100</b>  |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>2,269,179,360,000.00</b>  | <b>1,400,728,000</b>   | <b>68,757,450,100</b>  |
| R213 On 28/02/2031 Spot Bond  |        |            | 8.71000   | 85.90148  | 8.72500            | 85.72523           |                   |            | 873,364,525,967,000.00       | 329,892,597,700        | 458,467,272,800        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>13,364,525,967,000.00</b> | <b>329,892,597,700</b> | <b>458,467,272,800</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>13,364,525,967,000.00</b> | <b>329,892,597,700</b> | <b>458,467,272,800</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 8.94000   | 76.05398  | 8.94000            | 75.99888           |                   |            | 995,049,714,000,000.00       | 111,303,100,000        | 744,306,270,300        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,049,714,000,000.00</b> | <b>111,303,100,000</b> | <b>744,306,270,300</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>15,049,714,000,000.00</b> | <b>111,303,100,000</b> | <b>744,306,270,300</b> |
| R227C On 15/03/2015 Spot Bond |        |            | 6.99500   | 97.02492  | 6.99500            | 96.97083           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R227C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| <b>Total For R227C</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |
| R228C On 15/09/2015 Spot Bond |        |            | 6.83500   | 93.86532  | 6.83500            | 93.81305           |                   |            | 0.00                         | 0                      | 0                      |
| <b>Total R228C SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>0</b>               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R228C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R229C On 15/03/2016 Spot Bond |        |            | 6.75500   | 90.86480  | 6.75500            | 90.81478           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R229C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R229C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R230C On 15/09/2016 Spot Bond |        |            | 6.76500   | 87.87960  | 6.76500            | 87.83116           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R230C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R230C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R326C On 21/12/2014 Spot Bond |        |            | 6.10000   | 98.74579  | 6.10000            | 98.69693           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R326C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R326C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R327C On 21/06/2015 Spot Bond |        |            | 6.90500   | 95.30969  | 6.90500            | 95.25667           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R327C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R327C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R328C On 21/12/2015 Spot Bond |        |            | 6.77500   | 92.26890  | 6.77500            | 92.21852           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R328C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R328C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R329C On 21/06/2016 Spot Bond |        |            | 6.75500   | 89.27519  | 6.75500            | 89.22659           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R329C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R329C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R330C On 21/12/2016 Spot Bond |        |            | 6.81500   | 86.24787  | 6.81500            | 86.20051           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R330C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R330C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R331C On 21/06/2017 Spot Bond |        |            | 7.15500   | 82.66718  | 7.15500            | 82.61956           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R331C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R331C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R332C On 21/12/2017 Spot Bond |        |            | 7.20500   | 79.68844  | 7.20500            | 79.64222           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R332C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R332C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R333C On 21/06/2018 Spot Bond |        |            | 7.52000   | 76.05592  | 7.52000            | 76.00991           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R333C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R333C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R334C On 21/12/2018 Spot Bond |        |            | 7.50000   | 73.35932  | 7.50000            | 73.31506           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R334C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R334C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R335C On 21/06/2019 Spot Bond |        |            | 7.48000   | 70.77198  | 7.48000            | 70.72939           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R335C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R335C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R336C On 21/12/2019 Spot Bond |        |            | 7.47000   | 68.25478  | 7.47000            | 68.21377           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R336C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R336C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R337C On 21/06/2020 Spot Bond |        |            | 7.70000   | 64.97030  | 7.70000            | 64.93007           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R337C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R337C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R338C On 21/12/2020 Spot Bond |        |            | 7.68000   | 62.63651  | 7.68000            | 62.59783           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R338C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R338C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R339C On 21/06/2021 Spot Bond |        |            | 7.81000   | 59.81596  | 7.81000            | 59.77841           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R339C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R339C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R340C On 21/12/2021 Spot Bond |        |            | 7.78000   | 57.68787  | 7.78000            | 57.65179           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R340C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R340C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R341C On 21/06/2022 Spot Bond |        |            | 7.75000   | 55.65157  | 7.75000            | 55.61689           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R341C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R341C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R342C On 21/12/2022 Spot Bond |        |            | 7.72000   | 53.70267  | 7.72000            | 53.66934           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R342C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R342C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R343C On 21/06/2023 Spot Bond |        |            | 7.68000   | 51.88050  | 7.68000            | 51.84847           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R343C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R343C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R344C On 21/12/2023 Spot Bond |        |            | 7.64000   | 50.13950  | 7.64000            | 50.10870           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R344C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R344C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R345C On 21/06/2024 Spot Bond |        |            | 8.26500   | 45.55718  | 8.26500            | 45.52694           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R345C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R345C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R346C On 21/12/2024 Spot Bond |        |            | 8.22500   | 43.92113  | 8.22500            | 43.89213           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R346C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R346C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R347C On 21/06/2025 Spot Bond |        |            | 8.18500   | 42.36015  | 8.18500            | 42.33230           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R347C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For R347C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R348C On 21/12/2025 Spot Bond |        |            | 8.14500   | 40.87038  | 8.14500            | 40.84364           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R348C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R348C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R349C On 21/06/2026 Spot Bond |        |            | 8.10500   | 39.44819  | 8.10500            | 39.42251           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R349C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R349C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R350C On 21/12/2026 Spot Bond |        |            | 8.06500   | 38.09016  | 8.06500            | 38.06549           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R350C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R350C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R351C On 21/06/2027 Spot Bond |        |            | 8.02500   | 36.79307  | 8.02500            | 36.76935           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R351C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R351C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R352C On 21/12/2027 Spot Bond |        |            | 7.98500   | 35.55384  | 7.98500            | 35.53103           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total R352C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R352C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 15/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.08741          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 25/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.94055          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 12/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.09271          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB0 On 17/01/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.90573          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB1 On 30/04/2017 Spot Bond |        |            | 100.00000 | 17.74102  | 100.00000          | 17.61239           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB2 On 24/07/2017 Spot Bond |        |            | 100.00000 | 10.27872  | 100.00000          | 10.20420           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RCSB2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RCSB3 On 17/03/2017 Spot Bond |        |            | 100.00000 | 22.42966  | 100.00000          | 22.26525           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RCSB3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For RCSB3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 30/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.34440          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 11/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.46894          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFB0 On 22/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.91663          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFB03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFB03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC1 On 24/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15008          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RDFC1 On 25/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.79964          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RDFC15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RDFC15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES06 On 18/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58511          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES12 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.28445          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES15 On 12/11/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.77397          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES18 On 05/02/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.23067          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES24 On 09/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.50507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES25 On 03/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES27 On 21/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.51273          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For RES27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES29 On 28/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.74577          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RES30 On 07/03/2021 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.54303          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RES30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RES30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP004 On 25/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.31615          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP004 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP004</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP005 On 31/03/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 81.83871           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP005 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP005</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP006 On 30/04/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 82.51553           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP006 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP006</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP007 On 30/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 84.94185           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP007 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP007</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP008 On 30/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 89.47245           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP008 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP008</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP013 On 27/09/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.12104          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP013 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP013</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP014 On 27/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 80.59645           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP014 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP016 On 10/12/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 89.91656           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP016 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP016</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP018 On 12/02/2020 Spot Bond  |        |            | 12.35000  | 104.19458 | 12.35000           | 104.09284          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP018 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For RP018</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP020 On 12/02/2020 Spot Bond  |        |            | 100.00000 | 14.96039  | 100.00000          | 14.85193           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP020 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP020</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP024 On 13/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.78152          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP024 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP024</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP025 On 21/01/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.66419          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP025 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP025</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RP026 On 13/06/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.42735          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RP026 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RP026</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPG02 On 25/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11563          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPG02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPG02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPG03 On 23/03/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21888          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPG03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP01U On 31/08/2018 Spot Bond |        |            | 100.00000 | 3.84315   | 100.00000          | 3.81499            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP04U On 07/10/2016 Spot Bond |        |            | 100.00000 | 16.73657  | 100.00000          | 16.61523           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP07U On 31/01/2016 Spot Bond |        |            | 100.00000 | 38.55012  | 100.00000          | 38.27063           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP08U On 30/04/2020 Spot Bond |        |            | 100.00000 | 14.03165  | 100.00000          | 13.92991           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPP09U On 21/11/2016 Spot Bond |        |            | 100.00000 | 24.62959  | 100.00000          | 24.45103           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPP09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For RPP09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| RPS001 On 16/11/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 106.14249          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total RPS001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                    | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|----------------------|
| <b>Total For RPS001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| RPS00: On 30/04/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 79.72768           |                   |            | 0.00                     | 0                | 0                    |
| <b>Total RPS002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For RPS002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| RW21 On 21/04/2021 Spot Bond   |        |            | 9.19000   | 108.33979 | 9.19000            | 108.26003          |                   |            | 10,109,000,000.00        | 1,100,000        | 771,100,000          |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>10,109,000,000.00</b> | <b>1,100,000</b> | <b>771,100,000</b>   |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |            | <b>10,109,000,000.00</b> | <b>1,100,000</b> | <b>771,100,000</b>   |
| RW23 On 10/12/2023 Spot Bond   |        |            | 9.38000   | 103.82943 | 9.38000            | 103.75144          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| RW28 On 10/12/2028 Spot Bond   |        |            | 9.87500   | 88.41115  | 9.87500            | 105.98240          |                   |            | 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>             |
| SBC2 On 28/04/2016 Spot Bond   |        |            |           | 100.00000 | 0.00000            | 96.75735           |                   |            | 0.00                     | 0                | 0                    |
| <b>Total SBC2 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For SBC2</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| SBK12 On 24/11/2016 Spot Bond  |        |            | 8.13500   | 109.11075 | 8.13500            | 109.03984          |                   |            | 0.00                     | 0                | 2,150,000,000        |
| <b>Total SBK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>2,150,000,000</b> |
| <b>Total For SBK12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>2,150,000,000</b> |
| SBK13 On 24/11/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.88786          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total SBK13 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK13</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| SBK14 On 01/12/2017 Spot Bond  |        |            | 9.23000   | 104.48233 | 9.23000            | 104.40508          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total SBK14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| SBK15 On 23/01/2022 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 102.60984          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total SBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK15</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| SBK16 On 15/03/2023 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.73672          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total SBK16 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| <b>Total For SBK16</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |
| SBK17 On 30/07/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.44340          |                   |            | 0.00                     | 0                | 100,000,000          |
| <b>Total SBK17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>100,000,000</b>   |
| <b>Total For SBK17</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>100,000,000</b>   |
| SBK18 On 24/10/2020 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.61328          |                   |            | 0.00                     | 0                | 0                    |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For SBK18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBK19 On 24/10/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58452          |                   |            |  | 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>             |
| SBK7 On 24/05/2015 Spot Bond  |        |            | 7.28500   | 104.94167 | 7.28500            | 104.88047          |                   |            |  | 0.00        | 0                | 1,070,000,000        |
| <b>Total SBK7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,070,000,000</b> |
| <b>Total For SBK7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,070,000,000</b> |
| SBK9 On 10/04/2018 Spot Bond  |        |            | 9.01500   | 98.09392  | 9.01500            | 98.02304           |                   |            |  | 0.00        | 0                | 2,360,000,000        |
| <b>Total SBK9 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,360,000,000</b> |
| <b>Total For SBK9</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,360,000,000</b> |
| SBN27 On 15/09/2015 Spot Bond |        |            | 8.09500   | 105.57861 | 8.09500            | 105.50920          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBN29 On 15/09/2015 Spot Bond |        |            | 7.96000   | 105.70354 | 7.96000            | 105.63518          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBN31 On 15/09/2015 Spot Bond |        |            | 7.88500   | 105.77304 | 7.88500            | 105.70527          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBN31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBN31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBN33 On 15/09/2017 Spot Bond |        |            | 8.58000   | 99.62751  | 8.58000            | 99.55817           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBN34 On 15/09/2015 Spot Bond |        |            | 8.03000   | 105.63873 | 8.03000            | 105.56983          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBN34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBN34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBN35 On 15/09/2015 Spot Bond |        |            | 8.29500   | 105.39396 | 8.29500            | 105.32299          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBN45 On 15/09/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37146          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBN51 On 03/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.99989           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBN51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SBN51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SBS13 On 22/09/2017 Spot Bond |        |            | 8.23000   | 102.06743 | 8.23000            | 101.99923          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SBS13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               | Value            | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|----------------------|---------------|
| <b>Total For SBS13</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SBS15 On 26/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.97802          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SBS15 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS15</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SBS16 On 22/09/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23091          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SBS16 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS16</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SBS18 On 23/06/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.12692          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SBS18 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS18</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SBS19 On 23/06/2021 Spot Bond |        |            | 9.04000   | 108.53793 | 9.04000            | 108.45930          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SBS19 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS19</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SBS20 On 15/05/2026 Spot Bond |        |            | 10.22500  | 102.73750 | 10.22500           | 102.65401          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SBS21 On 15/05/2026 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.10714          |                   |                          | 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>      |
| SBS22 On 24/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.14024          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SBS22 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS22</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SBS23 On 23/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.03892          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SBS23 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS23</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SBS24 On 24/05/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 103.21534          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SBS24 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SBS24</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SBS25 On 24/05/2019 Spot Bond |        |            | 8.61500   | 104.19308 | 8.61500            | 104.12147          |                   | 60,305,000,000.00        | 7,000,000        | 1,167,000,000        |               |
| <b>Total SBS25 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>60,305,000,000.00</b> | <b>7,000,000</b> | <b>1,167,000,000</b> |               |
| <b>Total For SBS25</b>        |        |            |           |           |                    |                    |                   | <b>60,305,000,000.00</b> | <b>7,000,000</b> | <b>1,167,000,000</b> |               |
| SBS26 On 28/02/2017 Spot Bond |        |            | 100.00000 | 14.35051  | 100.00000          | 14.25596           |                   | 0.00                     | 0                | 0                    |               |
| <b>Total SBS26U SPOT</b>      |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |               |
| <b>Total For SBS26U</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>         | <b>0</b>             |               |
| SBS27 On 20/02/2024 Spot Bond |        |            | 9.67000   | 104.06497 | 9.67000            | 103.98489          |                   | 0.00                     | 0                | 2,500,000,000        |               |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>              | <b>0</b>         | <b>2,500,000,000</b> |               |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded   | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|----------------------|
| <b>Total For SBS27</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>2,500,000,000</b> |
| SBS28 On 23/04/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.52036          |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total SBS28 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS28</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS29 On 12/06/2019 Spot Bond  |        |            | 9.18000   | 100.89980 | 9.18000            | 100.82560          |                   |                           | 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   |        |            | 9.02500   | 97.09950  | 9.02500            | 97.02965           |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total SBS3 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS3</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS30 On 12/06/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.41646          |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total SBS30 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS30</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS31 On 27/06/2027 Spot Bond  |        |            | 9.97500   | 129.29707 | 9.97500            | 101.64187          |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total SBS31 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS31</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS32 On 19/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.27932          |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total SBS32 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS32</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS33 On 19/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.28687          |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total SBS33 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS33</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS34 On 19/09/2024 Spot Bond  |        |            | 10.12500  | 105.98024 | 10.12500           | 100.22717          |                   |                           | 0.00        | 0                  | 1,500,000,000        |
| <b>Total SBS34 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| <b>Total For SBS34</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>1,500,000,000</b> |
| SBS4 On 16/11/2021 Spot Bond   |        |            | 9.59000   | 98.30402  | 9.59000            | 98.22898           |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total SBS4 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| <b>Total For SBS4</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |
| SBS9 On 07/07/2016 Spot Bond   |        |            | 7.82500   | 108.57972 | 7.82500            | 108.51180          |                   |                           | 0.00        | 0                  | 330,000,000          |
| <b>Total SBS9 SPOT</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>330,000,000</b>   |
| <b>Total For SBS9</b>          |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>330,000,000</b>   |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 2.25000   | 128.60681 | 2.25000            | 274.88267          |                   | 450,000,000,000.00        |             | 200,000,000        | 100,000,000          |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>450,000,000,000.00</b> |             | <b>200,000,000</b> | <b>100,000,000</b>   |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   | <b>450,000,000,000.00</b> |             | <b>200,000,000</b> | <b>100,000,000</b>   |
| SBSI12 On 31/01/2017 Spot Bond |        |            | 1.37500   | 103.01208 | 1.37500            | 129.69592          |                   |                           | 0.00        | 0                  | 0                    |
| <b>Total SBSI12 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>           | <b>0</b>             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SBSI12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SCM10 On 15/09/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 104.28000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SCM107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SCM107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2A1L On 11/02/2045 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SF2A1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SF2A1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2A2L On 11/02/2045 Spot Bond |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SF2A2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SF2A2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2BU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SF2BU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SF2BU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2CU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SF2CU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SF2CU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SF2DU On 11/02/2045 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 0.00000            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SF2DU SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SF2DU</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SGI002 On 10/07/2017 Spot Bond |        |            | 100.00000 |           | 0.00000            | 101.60453          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SGI002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SGI002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHF01 On 15/12/2016 Spot Bond  |        |            | 100.00000 | 14.13103  | 100.00000          | 14.02746           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHF01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHF01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHI02 On 01/10/2021 Spot Bond  |        |            | 163.35033 |           | 0.00000            | 82.63494           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHI05 On 31/01/2017 Spot Bond  |        |            | 2.00000   | 114.11503 | 2.00000            | 127.88736          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHI05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHI05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHPCB On 03/04/2017 Spot Bond  |        |            | 6.50000   | 100.05273 | 6.50000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHPCBU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SHPCBU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SHS01 On 15/12/2016 Spot Bond  |        |            | 100.00000 |           | 0.00000            | 101.71236          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SHS01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Open Interest      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| <b>Total For SHS01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS03 On 29/06/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.08552          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total SHS03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHS03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS04 On 29/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.98274          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total SHS04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHS04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS05 On 29/06/2017 Spot Bond  |        |            | 9.21000   | 101.25402 | 9.21000            | 101.17932          |                   |            | 0.00        | 0                  | 260,000,000        |
| <b>Total SHS05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>260,000,000</b> |
| <b>Total For SHS05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>260,000,000</b> |
| SHS06 On 12/12/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.30798          |                   |            | 0.00        | 598,600,000        | 0                  |
| <b>Total SHS06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>598,600,000</b> | <b>0</b>           |
| <b>Total For SHS06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>598,600,000</b> | <b>0</b>           |
| SHS07 On 10/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.14515          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total SHS07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHS07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS08 On 21/05/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.22918          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total SHS08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHS08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS09 On 21/12/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.21192          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total SHS09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHS09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS11U On 19/11/2016 Spot Bond |        |            | 100.00000 | 15.07897  | 100.00000          | 14.96965           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total SHS11U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHS11U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS12 On 12/12/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.44760          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total SHS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHS12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS13U On 21/05/2015 Spot Bond |        |            | 100.00000 | 61.49167  | 100.00000          | 60.91752           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total SHS13U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHS13U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS14 On 17/06/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.34077          |                   |            | 0.00        | 0                  | 0                  |
| <b>Total SHS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| <b>Total For SHS14</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |
| SHS16U On 29/06/2016 Spot Bond |        |            | 100.00000 | 21.33460  | 100.00000          | 21.17823           |                   |            | 0.00        | 0                  | 0                  |
| <b>Total SHS16U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>0</b>           |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For SHS16U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS17I On 30/09/2016 Spot Bond |        |            | 100.00000 | 31.17461  | 100.00000          | 30.88035           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS17U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS17U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS18I On 30/11/2016 Spot Bond |        |            | 100.00000 | 22.98695  | 100.00000          | 22.77231           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS18U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS18U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS19 On 10/09/2017 Spot Bond  |        |            | 9.52000   | 102.31795 | 9.52000            | 102.18660          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS20 On 19/04/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.15290          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SHS21 On 06/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 99.92499           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SHS21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SHS21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SLI2 On 15/08/2016 Spot Bond   |        |            | 8.18500   | 103.80503 | 8.18500            | 103.73717          |                   |            |  | 0.00        | 0                | 1,740,000,000        |
| <b>Total SLI2 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,740,000,000</b> |
| <b>Total For SLI2</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,740,000,000</b> |
| SLI3 On 15/08/2023 Spot Bond   |        |            | 9.11500   | 98.72395  | 9.11500            | 99.81217           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SLI3 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SLI3</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SNT01 On 15/09/2017 Spot Bond  |        |            | 8.53000   | 99.75461  | 8.53000            | 99.68557           |                   |            |  | 0.00        | 0                | 2,320,000,000        |
| <b>Total SNT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,320,000,000</b> |
| <b>Total For SNT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,320,000,000</b> |
| SPDA2 On 21/08/2016 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.87751          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA3 On 21/08/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.11441          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA4 On 21/08/2017 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.39286          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For SPDA4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| SPDA5 On 21/08/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.36054          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total SPDA5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               | Value            | Contracts Traded     | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|----------------------|---------------|
| <b>Total For SPDA5</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SPDA6 On 21/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.37020          |                   |                          | 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>      |
| SPG00 On 31/10/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.35090          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SPG001 SPOT</b>      |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SPG001</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SSA01 On 28/06/2016 Spot Bond |        |            | 8.28000   | 104.73833 | 8.28000            | 104.66870          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SSA01 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SSA01</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SSA02 On 20/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.62859          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SSA02 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SSA02</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SSA04 On 16/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85946          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SSA04 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SSA04</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SSA05 On 16/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.58590          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SSA05 SPOT</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SSA05</b>        |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SSA06 On 16/04/2020 Spot Bond |        |            | 9.44000   | 93.94629  | 9.44000            | 97.89210           |                   | 45,312,000,000.00        | 4,800,000        | 1,414,800,000        |               |
| <b>Total SSA06 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>45,312,000,000.00</b> | <b>4,800,000</b> | <b>1,414,800,000</b> |               |
| <b>Total For SSA06</b>        |        |            |           |           |                    |                    |                   | <b>45,312,000,000.00</b> | <b>4,800,000</b> | <b>1,414,800,000</b> |               |
| SSN00 On 01/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.71047          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SSN001 SPOT</b>      |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SSN001</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SSN00 On 26/03/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15728          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SSN002 SPOT</b>      |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SSN002</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SSN00 On 25/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50179          |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SSN003 SPOT</b>      |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| <b>Total For SSN003</b>       |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |
| SSN00 On 31/03/2021 Spot Bond |        |            | 9.49800   | 87.02897  | 9.49800            | 86.96244           |                   |                          | 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 |        |            | 8.99000   | 89.28121  | 8.99000            | 89.21653           |                   |                          | 0.00             | 0                    | 0             |
| <b>Total SSN005 SPOT</b>      |        |            |           |           |                    |                    |                   |                          | <b>0.00</b>      | <b>0</b>             | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN005 On 21/12/2014 Spot Bond |        |            | 7.34000   | 102.80382 | 7.34000            | 102.74277          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN006 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN006</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN006 On 15/01/2020 Spot Bond |        |            | 9.00000   | 94.39293  | 9.00000            | 94.32521           |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN007</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN007 On 18/06/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.33161          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN008</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN008 On 15/09/2017 Spot Bond |        |            | 8.36000   | 100.18824 | 8.36000            | 100.12026          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN009</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN009 On 31/01/2025 Spot Bond |        |            | 2.49000   | 108.43996 | 2.49000            | 108.74526          |                   |            | 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>      |
| SSN011 On 21/12/2018 Spot Bond |        |            | 8.46500   | 99.94556  | 8.46500            | 100.63249          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN012</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN012 On 26/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02571          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN015</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN015 On 21/12/2026 Spot Bond |        |            | 9.92500   | 107.05646 | 9.92500            | 106.97149          |                   |            | 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>      |
| SSN017 On 02/09/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.61337          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN018 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN018</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN018 On 28/02/2031 Spot Bond |        |            | 9.95500   | 77.03212  | 9.95500            | 76.97013           |                   |            | 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>      |
| SSN021 On 21/01/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56111          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN024 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN024</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN024 On 04/03/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.24317          |                   |            | 0.00        | 0                | 0             |
| <b>Total SSN025 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For SSN025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02 On 16/01/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.53996          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SSN026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SSN026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SSN02 On 25/09/2019 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.17636          |                   |            |  | 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>      |
| SY1127 On 21/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.69618           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1138 On 02/02/2015 Spot Bond |        |            |           | 100.56704 | 0.00000            | 102.96942          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1142 On 14/11/2014 Spot Bond |        |            | 100.00000 | 90.34653  | 100.00000          | 89.68059           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1143 On 18/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.20928           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1150 On 18/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.49171          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1151 On 17/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1154 On 24/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.10645           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1156 On 25/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.35399          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1158 On 01/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.98413           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For SY1158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| SY1160 On 06/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94822           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total SY1160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| <b>Total For SY1160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1161 On 09/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.89648           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1162 On 09/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.83779           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1163 On 10/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.87914           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1164 On 10/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.84174           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1166 On 14/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.11112          |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1167 On 16/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77583           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1169 On 22/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.67222           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1170 On 20/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.70637           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1171 On 20/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.70653           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1172 On 21/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.68915           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For SY1172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1173 On 27/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.58568           |                   |            |  | 0.00        | 22,800,000,000        | 22,800,000,000        |
| <b>Total SY1173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>22,800,000,000</b> | <b>22,800,000,000</b> |
| <b>Total For SY1173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>22,800,000,000</b> | <b>22,800,000,000</b> |
| SY1174 On 29/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.55108           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total SY1174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| <b>Total For SY1174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| SY1175 On 28/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.56600           |                   |            |  | 0.00        | 10,000,000,000        | 10,000,000,000        |
| <b>Total SY1175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| <b>Total For SY1175</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| SZ18 On 30/09/2015 Spot Bond   |        |            | 7.09500   | 105.25130 | 7.09500            | 105.19084          |                   |            |  | 0.00        | 0                     | 280,000,000           |
| <b>Total SZ18 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>280,000,000</b>    |
| <b>Total For SZ18</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>280,000,000</b>    |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.93500   | 100.59420 | 8.93500            | 100.52175          |                   |            |  | 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>              |
| TF105L On 25/10/2014 Spot Bond |        |            | 100.00000 | 96.42440  | 100.00000          | 95.67692           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TF105U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TF105U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TF108L On 22/02/2016 Spot Bond |        |            | 100.00000 | 40.99588  | 100.00000          | 40.69866           |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TF108U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TF108U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS110 On 18/04/2016 Spot Bond |        |            | 100.00000 | 0.00000   | 101.43801          |                    |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS112 On 02/05/2016 Spot Bond |        |            | 100.00000 | 0.00000   | 101.11389          |                    |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS112 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS117 On 02/09/2018 Spot Bond |        |            | 100.00000 | 0.00000   | 100.61666          |                    |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS121 On 20/02/2015 Spot Bond |        |            | 100.00000 | 0.00000   | 100.76630          |                    |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS122 On 20/03/2017 Spot Bond |        |            | 100.00000 | 0.00000   | 100.20902          |                    |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For TFS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TFS123 On 20/03/2019 Spot Bond |        |            | 100.00000 | 0.00000   | 100.21944          |                    |                   |            |  | 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>              |
| TFS125 On 23/10/2014 Spot Bond |        |            | 100.00000 | 0.00000   | 99.64930           |                    |                   |            |  | 0.00        | 0                     | 0                     |
| <b>Total TFS125 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For TFS125</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS125 On 21/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.14126           |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS126</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS127 On 04/12/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.94014           |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS127</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS83 On 28/07/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24433          |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS83 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS83</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TFS84 On 28/07/2016 Spot Bond  |        |            | 8.18500   | 102.48462 | 8.18500            | 102.41762          |                   |            | 0.00        | 0                | 0             |
| <b>Total TFS84 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TFS84</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A On 18/10/2038 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.52828          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH10A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A2 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57018          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH10A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A3 On 18/07/2017 Spot Bond |        |            | 7.83000   | 101.68371 | 7.83000            | 101.62007          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH10A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A4 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50523          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH10A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A4</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A5 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55761          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH10A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A5</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A6 On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59289          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH10A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A6</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50523          |                   |            | 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>      |
| TH10A8 On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55761          |                   |            | 0.00        | 0                | 0             |
| <b>Total TH10A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH10A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10A: On 18/07/2017 Spot Bond |        |            | 7.16000   | 82.22166  | 7.16000            | 101.48285          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10B: On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66024          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10B: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.65186          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10C: On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.85279          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10C: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.82560          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10D: On 18/10/2038 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.64642          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH10D: On 18/07/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.55259          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH10D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH10D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.50313          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A2 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57018          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A3 On 18/07/2018 Spot Bond |        |            | 8.73000   | 101.87493 | 8.73000            | 101.75673          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A4 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49685          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A5 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55761          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH11A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A€ On 18/07/2041 Spot Bond |        |            | 8.98500   | 93.87017  | 8.98500            | 99.17089           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A7 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.48428          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11A€ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.55761          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B1 On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.66442          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B₂ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.64140          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11B₃ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.63302          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C¹ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84861          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C₂ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84025          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11C₃ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76700          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D¹ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.50044          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D₂ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.50878          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH11D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH11D₃ On 18/07/2041 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.46705          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH11D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TH11D3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2048 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14115          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH12A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH12A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TH12A On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.14585          |                   |            |  | 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>      |
| TH12A On 21/08/2019 Spot Bond |        |            | 9.34000   | 100.14592 | 9.34000            | 99.48630           |                   |            |  | 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>      |
| TH12B On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.15805          |                   |            |  | 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>      |
| TH12C On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.17304          |                   |            |  | 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>      |
| TH12D On 21/08/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.23361          |                   |            |  | 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>      |
| TH9A1 On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57473          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TH9A10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TH9A10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A On 18/04/2036 Spot Bond |        |            | 101.06155 | 7.01823   | 101.06155          | 6.96686            |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.49685          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8A On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.59507          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8B On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.68537          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8C On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76910          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For THE8C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE8D On 18/04/2036 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.65476          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE8D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE8D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.86233          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/01/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54318          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56421          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.54318          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56421          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.57473          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.53057          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9A On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.56421          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9A9 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9A9</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67987          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67987          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For THE9B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| THE9B On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.67987          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total THE9B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value       | Contracts Traded      | Open Interest         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|-----------------------|-----------------------|
| <b>Total For THE9B3</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| THE9C On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.84804          |                   |            |                              | 0.00        | 0                     | 0                     |
| <b>Total THE9C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For THE9C1</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| THE9C On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.89008          |                   |            |                              | 0.00        | 0                     | 0                     |
| <b>Total THE9C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For THE9C2</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| THE9C On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.83753          |                   |            |                              | 0.00        | 0                     | 0                     |
| <b>Total THE9C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For THE9C3</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| THE9D On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.67755          |                   |            |                              | 0.00        | 0                     | 0                     |
| <b>Total THE9D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For THE9D1</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| THE9D On 18/07/2039 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.73000          |                   |            |                              | 0.00        | 0                     | 0                     |
| <b>Total THE9D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For THE9D2</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| THE9D On 18/07/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 102.70902          |                   |            |                              | 0.00        | 0                     | 0                     |
| <b>Total THE9D3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| <b>Total For THE9D3</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>0</b>              |
| TL15 On 29/04/2015 Spot Bond  |        |            | 7.53500   | 107.55219 | 7.53500            | 107.48700          |                   |            |                              | 0.00        | 0                     | 1,560,000,000         |
| <b>Total TL15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>1,560,000,000</b>  |
| <b>Total For TL15</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>              | <b>1,560,000,000</b>  |
| TL20 On 22/02/2020 Spot Bond  |        |            | 9.74000   | 88.53787  | 9.74000            | 88.43940           |                   |            | 97,400,000,000,000.00        |             | 10,000,000,000        | 10,000,000,000        |
| <b>Total TL20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,400,000,000,000.00</b> |             | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| <b>Total For TL20</b>         |        |            |           |           |                    |                    |                   |            | <b>17,400,000,000,000.00</b> |             | <b>10,000,000,000</b> | <b>10,000,000,000</b> |
| TN17 On 14/11/2017 Spot Bond  |        |            | 8.02000   | 106.95286 | 8.02000            | 106.88431          |                   |            | 5,614,000,000.00             |             | 700,000               | 26,108,450,000        |
| <b>Total TN17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>5,614,000,000.00</b>      |             | <b>700,000</b>        | <b>26,108,450,000</b> |
| <b>Total For TN17</b>         |        |            |           |           |                    |                    |                   |            | <b>5,614,000,000.00</b>      |             | <b>700,000</b>        | <b>26,108,450,000</b> |
| TN20 On 17/09/2020 Spot Bond  |        |            | 9.42000   | 105.37327 | 9.42000            | 105.29291          |                   |            | 25,434,000,000.00            |             | 2,700,000             | 18,629,400,000        |
| <b>Total TN20 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>25,434,000,000.00</b>     |             | <b>2,700,000</b>      | <b>18,629,400,000</b> |
| <b>Total For TN20</b>         |        |            |           |           |                    |                    |                   |            | <b>25,434,000,000.00</b>     |             | <b>2,700,000</b>      | <b>18,629,400,000</b> |
| TN20U On 14/04/2020 Spot Bond |        |            | 100.00000 | 0.84654   | 100.00000          | 0.83863            |                   |            | 0.00                         |             | 0                     | 0                     |
| <b>Total TN20U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>              | <b>0</b>              |
| <b>Total For TN20U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>              | <b>0</b>              |
| TN23 On 06/11/2023 Spot Bond  |        |            | 9.53000   | 112.07863 | 9.53000            | 111.99361          |                   |            | 0.00                         |             | 0                     | 6,680,000,000         |
| <b>Total TN23 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>              | <b>6,680,000,000</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 TN23</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>6,680,000,000</b>  |
| TN25 On 19/08/2025 Spot Bond  |        |            | 9.72500   | 99.72804  | 9.72500            | 99.65086           |                   |                              | 0.00        | 0                    | 16,500,000,000        |
| <b>Total TN25 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>16,500,000,000</b> |
| <b>Total For TN25</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>16,500,000,000</b> |
| TN27 On 14/11/2027 Spot Bond  |        |            | 9.92500   | 96.06292  | 9.92500            | 95.98709           |                   | 13,976,385,000,000.00        |             | 1,408,200,000        | 3,748,200,000         |
| <b>Total TN27 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>13,976,385,000,000.00</b> |             | <b>1,408,200,000</b> | <b>3,748,200,000</b>  |
| <b>Total For TN27</b>         |        |            |           |           |                    |                    |                   | <b>13,976,385,000,000.00</b> |             | <b>1,408,200,000</b> | <b>3,748,200,000</b>  |
| TN30 On 09/10/2030 Spot Bond  |        |            | 8.00000   |           | 8.00000            | 8.00000            |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TN30 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TN30</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TN40 On 01/10/2040 Spot Bond  |        |            | 100.00000 |           | 100.00000          | 100.00000          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TN40 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TN40</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TNF16 On 10/06/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.93116          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TNF16</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TNF18 On 22/08/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.91352          |                   |                              | 0.00        | 1,500,000,000        | 1,500,000,000         |
| <b>Total TNF18 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>1,500,000,000</b> | <b>1,500,000,000</b>  |
| <b>Total For TNF18</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>1,500,000,000</b> | <b>1,500,000,000</b>  |
| TORQ2 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.00089          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TORQ2 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TORQ2</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TORQ3 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02623          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TORQ3 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TORQ3</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TORQ4 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.02881          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TORQ4 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TORQ4</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TORQ5 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15371          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TORQ5 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TORQ5</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TORQ6 On 15/04/2022 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.41258          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TORQ6 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| <b>Total For TORQ6</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |
| TORQ7 On 15/08/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.01684          |                   |                              | 0.00        | 0                    | 0                     |
| <b>Total TORQ7 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TORQ7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0 On 05/04/2015 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.11999          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 05/04/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94419           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 05/04/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.94298           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 10/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.86730           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TPDA04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TPDA04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TPDA0: On 10/04/2019 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.85861           |                   |            |  | 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>      |
| TR30 On 31/12/2099 Spot Bond   |        |            | 10.00000  | 100.16075 | 10.00000           | 100.08034          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR31 On 31/12/2099 Spot Bond   |        |            | 9.75000   | 100.15674 | 9.75000            | 100.07835          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TR32 On 31/12/2099 Spot Bond   |        |            | 100.00000 | 10.15612  | 100.00000          | 10.07776           |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TR32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TR32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.35881          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAA2 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.38034          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAB1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.39229          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAB1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TRAB1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TRAC1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.39468          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TRAC1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For TRAC1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRAD1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.46134          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TRAD1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRAD1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TRAE1 On 14/06/2024 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.60766          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TRAE1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TRAE1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TSE01U On 31/07/2019 Spot Bond |        |            | 100.00000 | 14.68437  | 100.00000          | 14.49149           |                   |            |  | 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>             |
| TSP150 On 02/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TSP150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TSP150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TSP152 On 13/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.34411           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TSP152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TSP152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TSP153 On 27/11/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.13085           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TSP153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TSP153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TSP155 On 22/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.16644           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TSP155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TSP155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TSP158 On 05/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.60417           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TSP158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TSP158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TSP160 On 19/02/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.62907           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TSP160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TSP160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TSP161 On 05/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 97.14765           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TSP161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TSP161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TSP163 On 19/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.93959           |                   |            |  | 0.00        | 0                | 0                    |
| <b>Total TSP163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| <b>Total For TSP163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>             |
| TSP164 On 02/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.70118           |                   |            |  | 0.00        | 0                | 4,000,000,000        |
| <b>Total TSP164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Open Interest        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|----------------------|
| <b>Total For TSP164</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>4,000,000,000</b> |
| TSP164 On 16/10/2014 Spot Bond |        |            |           | 100.00000 | 0.00000            | 99.77884           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total TSP165 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For TSP165</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| TSP165 On 16/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 96.46559           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total TSP166 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For TSP166</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| TSP166 On 28/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.75138           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total TSP167 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For TSP167</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| TSP167 On 11/06/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 95.47819           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total TSP168 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For TSP168</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| TSP168 On 08/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 98.32484           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total TSP169 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For TSP169</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| TSP169 On 09/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.80530           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total TSP170 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For TSP170</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| TSP170 On 23/07/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.64243           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total TSP171 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For TSP171</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| TSP171 On 06/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.33371           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total TSP172 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For TSP172</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| TSP172 On 20/08/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 94.00420           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total TSP173 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For TSP173</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| TSP173 On 03/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.72277           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total TSP174 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For TSP174</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| TSP174 On 17/09/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 93.63039           |                   |                              | 0.00                  | 0                     | 0                    |
| <b>Total TSP175 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| <b>Total For TSP175</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              | <b>0</b>             |
| TSP175 On 02/01/2015 Spot Bond |        |            | 100.00000 | 80.57395  | 100.00000          | 100.00000          |                   | 200,000,000,000,000.00       | 42,000,000,000        | 21,000,000,000        |                      |
| <b>Total TSP176 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>42,000,000,000</b> | <b>21,000,000,000</b> |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded      | Open Interest         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|-----------------------|-----------------------|
| <b>Total For TSP176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,000,000,000,000.00</b> | <b>42,000,000,000</b> | <b>21,000,000,000</b> |
| TTO011 On 28/08/2019 Spot Bond |        |            | 100.00000 | 13.69080  | 100.00000          | 13.59154           |                   |            |  | 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>              |
| TWC04 On 19/01/2015 Spot Bond  |        |            | 100.00000 | 91.86887  | 100.00000          | 90.56884           |                   |            |  | 0.00                         | 0                     | 0                     |
| <b>Total TWC04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TWC04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TWC05 On 13/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.26266          |                   |            |  | 0.00                         | 0                     | 0                     |
| <b>Total TWC058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TWC058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TWC05 On 15/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.24560          |                   |            |  | 0.00                         | 0                     | 0                     |
| <b>Total TWC059 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TWC059</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TWC06 On 17/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.21536          |                   |            |  | 0.00                         | 0                     | 0                     |
| <b>Total TWC060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TWC060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TWC06 On 20/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.20016          |                   |            |  | 0.00                         | 0                     | 0                     |
| <b>Total TWC062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TWC062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TWC06 On 22/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.14689          |                   |            |  | 0.00                         | 0                     | 0                     |
| <b>Total TWC063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TWC063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TWC06 On 25/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.86441          |                   |            |  | 0.00                         | 0                     | 0                     |
| <b>Total TWC064 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TWC064</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TWC06 On 26/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.79212          |                   |            |  | 0.00                         | 0                     | 0                     |
| <b>Total TWC065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TWC065</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TWC06 On 27/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.75621          |                   |            |  | 0.00                         | 0                     | 0                     |
| <b>Total TWC066 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TWC066</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TWCJ1 On 17/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.35347          |                   |            |  | 0.00                         | 0                     | 0                     |
| <b>Total TWCJ12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For TWCJ12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| TWCJ1 On 27/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.84457          |                   |            |  | 0.00                         | 0                     | 0                     |
| <b>Total TWCJ13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| <b>Total For TWCJ13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWCM On 17/10/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 101.23287          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWCM12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWCM12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| TWCM On 27/11/2014 Spot Bond  |        |            |           | 100.00000 | 0.00000            | 100.76210          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total TWCM13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For TWCM13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UG21 On 02/03/2021 Spot Bond  |        |            | 9.29000   | 107.68079 | 9.29000            | 107.59980          |                   |            |  | 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>      |
| UTR04 On 19/04/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total UTR042 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UTR042</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| UTR04 On 06/04/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total UTR043 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For UTR043</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC04 On 27/03/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.07425          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKC05 On 26/01/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.12757          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKC05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKC05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE01 On 08/05/2015 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.11756          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE02 On 08/05/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15397          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE03 On 08/05/2017 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.15556          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE04 On 28/03/2016 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08119          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For VKE04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| VKE05 On 28/03/2018 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.08341          |                   |            |  | 0.00        | 0                | 0             |
| <b>Total VKE05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Open Interest         |
|------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total For VKE05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WS04 On 30/05/2016 Spot Bond |        |            | 7.32500   | 112.26323 | 7.32500            | 112.19741          |                   |            |  | 0.00        | 0                | 10,000,000,000        |
| <b>Total WS04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| <b>Total For WS04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,000</b> |
| WS05 On 01/08/2018 Spot Bond |        |            | 1.22000   | 241.56938 | 1.22000            | 238.44263          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total WS05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WS05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WSP1 On 28/05/2015 Spot Bond |        |            | 6.95500   | 104.45455 | 6.95500            | 104.39634          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total WSP1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WSP1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WSP2 On 28/05/2017 Spot Bond |        |            | 7.68000   | 106.29151 | 7.68000            | 106.22622          |                   |            |  | 0.00        | 0                | 4,100,000,000         |
| <b>Total WSP2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,100,000,000</b>  |
| <b>Total For WSP2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,100,000,000</b>  |
| WSP3 On 28/05/2019 Spot Bond |        |            | 8.07000   | 106.72888 | 8.07000            | 106.66006          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total WSP3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WSP3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WSP4 On 28/05/2020 Spot Bond |        |            | 8.36500   | 105.99587 | 8.36500            | 105.92508          |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total WSP4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For WSP4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| WSP5 On 28/05/2021 Spot Bond |        |            | 8.43000   | 106.03975 | 8.43000            | 105.96839          |                   |            |  | 0.00        | 0                | 2,500,000,000         |
| <b>Total WSP5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b>  |
| <b>Total For WSP5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,000</b>  |
| Z014 On 30/06/2015 Spot Bond |        |            | 6.58500   | 95.35766  | 6.58500            | 95.30731           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total Z014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For Z014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| Z020 On 19/10/2015 Spot Bond |        |            | 6.51500   | 93.57672  | 6.51500            | 93.52756           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total Z020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For Z020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| Z025 On 30/11/2014 Spot Bond |        |            | 6.11000   | 99.08771  | 6.11000            | 99.03843           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total Z025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For Z025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| Z071 On 01/07/2015 Spot Bond |        |            | 6.58500   | 95.34087  | 6.58500            | 95.29053           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total Z071 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| <b>Total For Z071</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |
| Z083 On 30/09/2019 Spot Bond |        |            | 7.46000   | 69.41981  | 7.46000            | 69.37769           |                   |            |  | 0.00        | 0                | 0                     |
| <b>Total Z083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>0</b>              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                            | Contracts Traded       | Open Interest          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|------------------------|------------------------|
| <b>Total For Z083</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| ZA021 On 20/10/2015 Spot Bond |        |            | 100.00000 | 48.68819  | 100.00000          | 48.41160           |                   |            |  | 0.00                             | 0                      | 0                      |
| <b>Total ZA021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total For ZA021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| ZA029 On 20/09/2016 Spot Bond |        |            | 100.00000 | 25.77127  | 100.00000          | 25.62487           |                   |            |  | 0.00                             | 0                      | 0                      |
| <b>Total ZA029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total For ZA029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>0</b>               |
| <b>Total for SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>46,521,088,452,982,000.00</b> | <b>395,376,566,400</b> | <b>330,477,600,100</b> |
| <b>Total for SPOT :</b>       |        |            |           |           |                    |                    |                   |            |  | <b>46,521,088,452,982,000.00</b> | <b>395,376,566,400</b> | <b>330,477,600,100</b> |
| <b>Total Futures</b>          |        |            |           |           |                    |                    |                   |            |  | <b>46 521 088 935 001 600.00</b> | <b>395,376,571,496</b> | <b>330,477,982,061</b> |
| <b>Total Options</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                      | <b>0</b>               | <b>68,559</b>          |
| <b>Grand Total:</b>           |        |            |           |           |                    |                    |                   |            |  | <b>46,521,088,935,001,600.00</b> | <b>395,376,571,496</b> | <b>330,478,050,620</b> |